```
      name:  <unnamed>
       log:  /Users/gina/Dropbox (Personal)/Article Outlines/Trump Effect Abr
> oad/LAPOP 2016 original datasets/bateson_weintraub_trumpeffect.smcl
  log type:  smcl
 opened on:   8 Aug 2021, 19:06:19

 1 . do "/var/folders/3f/yt_wp9cn08vgf79zpwdbf4fc0000gn/T//SD24318.000000"

 2 . *** Code for The 2016 Election & America's Standing Abroad
 3 . *** Regina Bateson and Michael Weintraub
 4 . *** Journal of Politics
 5 . *** This final version is 8/8/2021
 6 .
 7 . //Table of Contents//
 8 .
 9 . //1. Prepare the data
10 . //2. Balance Tests for Figure 1
11 . //3. Main results for Figure 2
12 . //4. Changes in predicted probability of trusting US government, by country
   >  for Figure 3
13 . //5. Placebo tests for Figures 4 and 5
14 . //6. Tables, results & figures for Appendix A
15 . //7. Tables, results & figures for Appendix B
16 .
17 . ****************************************
18 . ****************************************
19 . //1. PREPARE THE DATA//
20 . ****************************************
21 . ****************************************
22 .
23 . //Setup: install packages and set scheme for figures
24 . ssc install blindschemes, replace all
   checking blindschemes consistency and verifying not already installed...
   all files already exist and are up to date.

25 . ssc install addplot
   checking addplot consistency and verifying not already installed...
   all files already exist and are up to date.
```

```
26 . ssc install texdoc
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   all files already exist and are up to date.

27 . ssc install ebalance
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   all files already exist and are up to date.

28 . set scheme plottigblind

29 .
30 .
31 . //Download data//
32 .
33 . //We use the original LAPOP 2016 country files. Due to restrictions imposed
   >  by LAPOP,
34 . //we are unable to post the original LAPOP data files, so users must downlo
   > ad them. The datasets are free &
35 . //available from http://datasets.americasbarometer.org/database/login.php
36 .
37 . //Users should save the datasets using the following names: "paraguay.dta"
   > "salvador.dta" "dr.dta" "honduras.dta"
38 .
39 . //Merge datasets
40 .
41 . use "paraguay.dta", clear
   (AmericasBarometer, LAPOP; created 19 Sep 2017; type: notes list)

42 . append using "salvador.dta"
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    (label iarea4_esp already defined)
```

```
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```

```
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```

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```

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```

```
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```

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```

```
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(label q1_eng already defined)
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(label tamano_eng already defined)
(label ur_esp already defined)
(label ur_eng already defined)
(label municipio_esp already defined)
(label municipio_eng already defined)
(label prov_esp already defined)
(label prov_eng already defined)
```

```
   (label estratosec_esp already defined)
   (label estratosec_eng already defined)
   (label estratopri_esp already defined)
   (label estratopri_eng already defined)
   (label pais_esp already defined)
   (label pais_eng already defined)

45 . save "bateson_weintraub.dta",replace
   file bateson_weintraub.dta saved

46 .
47 .
48 . //Label, create, and clean key variables
49 .
50 . //Label country variable
51 .
52 . label define pais 3 "El Salvador" 4 "Honduras" 12 "Paraguay" 21 "Dominican
   > Republic"

53 . label values pais pais

54 .
55 . //Establish TREATMENT variable: 1 = after election; 0 = interviewed on Elec
   > tion Day or before.
56 . //Note: the US presidential election was held on Nov. 8, 2016 (date=20766),
   >  so Nov. 9 (date=20767) is the first day after the election. Dates 20767 an
   > d greater are coded post-Trump.
57 . gen posttrump = 0

58 . replace posttrump= 1 if fecha>=20767
   (2,799 real changes made)

59 . label var posttrump "Post-Trump, All Dates"

60 .
61 . //Establish varying bandwidths for TREATMENT variable
62 . // The naive version compares ALL post-election interviewees with ALL pre-e
   > lection interviewees, with no bandwidth restrictions.
```

```
63 . gen treatment_naive = .
   (6,157 missing values generated)

64 . replace treatment_naive = posttrump
   (6,157 real changes made)

65 . label var treatment_naive "Post-Trump, All Dates"

66 .
67 . * Different bandwidths
68 . //Note: These bandwidths compare respondents contacted within X days after
   > election vs. those contacted within X days before the election.
69 .
70 . * 21 Day Bandwidth
71 . gen posttrump_21days=.
   (6,157 missing values generated)

72 . replace posttrump_21days = 1 if fecha >=20767 & fecha<=20787
   (2,706 real changes made)

73 . replace posttrump_21days = 0 if fecha< 20767 & fecha>=20746
   (3,214 real changes made)

74 . label var posttrump_21days "Post-Trump 21 Day Window"

75 .
76 . * 20 Day Bandwidth
77 . gen posttrump_20days=.
   (6,157 missing values generated)

78 . replace posttrump_20days = 1 if fecha >=20767 & fecha<=20786
   (2,665 real changes made)

79 . replace posttrump_20days = 0 if fecha< 20767 & fecha>=20747
   (3,146 real changes made)

80 . label var posttrump_20days "Post-Trump 20 Day Window"
```

```
81 .
82 . * 19 Day Bandwidth
83 . gen posttrump_19days=.
   (6,157 missing values generated)

84 . replace posttrump_19days = 1 if fecha >=20767 & fecha<=20785
   (2,625 real changes made)

85 . replace posttrump_19days = 0 if fecha< 20767 & fecha>=20748
   (3,078 real changes made)

86 . label var posttrump_19days "Post-Trump 19 Day Window"

87 .
88 . * 18 Day Bandwidth
89 . gen posttrump_18days=.
   (6,157 missing values generated)

90 . replace posttrump_18days = 1 if fecha >=20767 & fecha<=20784
   (2,559 real changes made)

91 . replace posttrump_18days = 0 if fecha< 20767 & fecha>=20749
   (2,999 real changes made)

92 . label var posttrump_18days "Post-Trump 18 Day Window"

93 .
94 . * 17 Day Bandwidth
95 . gen posttrump_17days=.
   (6,157 missing values generated)

96 . replace posttrump_17days = 1 if fecha >=20767 & fecha<=20783
   (2,488 real changes made)

97 . replace posttrump_17days = 0 if fecha< 20767 & fecha>=20750
   (2,881 real changes made)
```

```
 98 . label var posttrump_17days "Post-Trump 17 Day Window"

 99 .
100 . * 16 Day Bandwidth
101 . gen posttrump_16days=.
    (6,157 missing values generated)

102 . replace posttrump_16days = 1 if fecha >=20767 & fecha<=20782
    (2,392 real changes made)

103 . replace posttrump_16days = 0 if fecha< 20767 & fecha>=20751
    (2,768 real changes made)

104 . label var posttrump_16days "Post-Trump 16 Day Window"

105 .
106 . * 15 Day Bandwidth
107 . gen posttrump_15days=.
    (6,157 missing values generated)

108 . replace posttrump_15days = 1 if fecha >=20767 & fecha<=20781
    (2,282 real changes made)

109 . replace posttrump_15days = 0 if fecha< 20767 & fecha>=20752
    (2,643 real changes made)

110 . label var posttrump_15days "Post-Trump 15 Day Window"

111 .
112 . * 14 Day Bandwidth
113 . gen posttrump_14days=.
    (6,157 missing values generated)

114 . replace posttrump_14days = 1 if fecha >=20767 & fecha<=20780
    (2,182 real changes made)

115 . replace posttrump_14days = 0 if fecha< 20767 & fecha>=20753
    (2,555 real changes made)
```

```
116 . label var posttrump_14days "Post-Trump 14 Day Window"

117 .
118 . *13 Day Bandwidth
119 . gen posttrump_13days=.
    (6,157 missing values generated)

120 . replace posttrump_13days = 1 if fecha >=20767 & fecha<=20779
    (2,049 real changes made)

121 . replace posttrump_13days = 0 if fecha< 20767 & fecha>=20754
    (2,420 real changes made)

122 . label var posttrump_13days "Post-Trump 13 Day Window"

123 .
124 . *12 Day Bandwidth
125 . gen posttrump_12days=.
    (6,157 missing values generated)

126 . replace posttrump_12days = 1 if fecha >=20767 & fecha<=20778
    (1,931 real changes made)

127 . replace posttrump_12days = 0 if fecha< 20767 & fecha>=20755
    (2,241 real changes made)

128 . label var posttrump_12days "Post-Trump 12 Day Window"

129 .
130 . *11 Day Bandwidth
131 . gen posttrump_11days=.
    (6,157 missing values generated)

132 . replace posttrump_11days = 1 if fecha >=20767 & fecha<=20777
    (1,862 real changes made)

133 . replace posttrump_11days = 0 if fecha< 20767 & fecha>=20756
    (2,053 real changes made)
```

```
134 . label var posttrump_11days "Post-Trump 11 Day Window"

135 .
136 . *10 Day Bandwidth
137 . gen posttrump_10days=.
    (6,157 missing values generated)

138 . replace posttrump_10days = 1 if fecha >=20767 & fecha<=20776
    (1,768 real changes made)

139 . replace posttrump_10days = 0 if fecha< 20767 & fecha>=20757
    (1,851 real changes made)

140 . label var posttrump_10days "Post-Trump 10 Day Window"

141 .
142 . *9 Day Bandwidth
143 . gen posttrump_9days=.
    (6,157 missing values generated)

144 . replace posttrump_9days = 1 if fecha >=20767 & fecha<=20775
    (1,644 real changes made)

145 . replace posttrump_9days = 0 if fecha< 20767 & fecha>=20758
    (1,708 real changes made)

146 . label var posttrump_9days "Post-Trump 9 Day Window"

147 .
148 . *8 Day Bandwidth
149 . gen posttrump_8days=.
    (6,157 missing values generated)

150 . replace posttrump_8days = 1 if fecha >=20767 & fecha<=20774
    (1,479 real changes made)

151 . replace posttrump_8days = 0 if fecha< 20767 & fecha>=20759
    (1,551 real changes made)
```

```
152 . label var posttrump_8days "Post-Trump 8 Day Window"

153 .
154 . *7 Day Bandwidth
155 . gen posttrump_7days=.
    (6,157 missing values generated)

156 . replace posttrump_7days = 1 if fecha >=20767 & fecha<=20773
    (1,304 real changes made)

157 . replace posttrump_7days = 0 if fecha< 20767 & fecha>=20760
    (1,355 real changes made)

158 . label var posttrump_7days "Post-Trump 7 Day Window"

159 .
160 . *6 Day Bandwidth
161 . gen posttrump_6days=.
    (6,157 missing values generated)

162 . replace posttrump_6days = 1 if fecha >=20767 & fecha<=20772
    (1,153 real changes made)

163 . replace posttrump_6days = 0 if fecha <20767 & fecha >=20761
    (1,221 real changes made)

164 . label var posttrump_6days "Post-Trump 6 Day Window"

165 .
166 . *5 Day Bandwidth
167 . gen posttrump_5days=.
    (6,157 missing values generated)

168 . replace posttrump_5days = 1 if fecha >=20767 & fecha<=20771
    (967 real changes made)

169 . replace posttrump_5days = 0 if fecha< 20767 & fecha>=20762
    (1,034 real changes made)
```

```
170 . label var posttrump_5days "Post-Trump 5 Day Window"

171 .
172 . *4 Day Bandwidth
173 . gen posttrump_4days=.
    (6,157 missing values generated)

174 . replace posttrump_4days = 1 if fecha>=20767 & fecha<=20770
    (746 real changes made)

175 . replace posttrump_4days = 0 if fecha< 20767 & fecha>=20763
    (777 real changes made)

176 . label var posttrump_4days "Post-Trump 4 Day Window"

177 .
178 . *3 Day Bandwidth
179 . gen posttrump_3days=.
    (6,157 missing values generated)

180 . replace posttrump_3days = 1 if fecha>=20767 & fecha<=20769
    (546 real changes made)

181 . replace posttrump_3days = 0 if fecha< 20767 & fecha>=20764
    (526 real changes made)

182 . label var posttrump_3days "Post-Trump 3 Day Window"

183 .
184 . *2 Day Bandwidth
185 . gen posttrump_2days=.
    (6,157 missing values generated)

186 . replace posttrump_2days = 1 if fecha>=20767 & fecha<=20768
    (383 real changes made)

187 . replace posttrump_2days = 0 if fecha< 20767 & fecha>=20765
    (338 real changes made)
```

```
188 . label var posttrump_2days "Post-Trump 2 Day Window"

189 .
190 . //Set up DEPENDENT VARIABLE//
191 .
192 . *Recode our main dependent variable, such that larger numbers indicate more
    >  trust in the US Government
193 . //Note: in the original LAPOP data, 4=untrustworthy and 1=very trustworthy.
    >  We've recoded the variable such that 4=very trustworthy and 1=untrustworth
    > y.
194 . rename mil10e trustusgov

195 . recode trustusgov 1=5
    (trustusgov: 1146 changes made)

196 . recode trustusgov 4=1
    (trustusgov: 351 changes made)

197 . recode trustusgov 5=4
    (trustusgov: 1146 changes made)

198 . recode trustusgov 2=5
    (trustusgov: 1585 changes made)

199 . recode trustusgov 3=2
    (trustusgov: 903 changes made)

200 . recode trustusgov 5=3
    (trustusgov: 1585 changes made)

201 .
202 . label define trustusgov 1 "Untrustworthy" 2 "Not Very Trustworthy" 3 "Somew
    > hat Trustworthy" 4 "Very Trustworthy"

203 . label values trustusgov trustusgov

204 .
```

```
205 . *Create dummy variables indicating who responded "Don't Know" re: trust in
    > US gov, and who is coded as "No Response"
206 .
207 . gen trustusgovdk=0

208 . replace trustusgovdk=1 if trustusgov==.a
    (2,071 real changes made)

209 . label define trustusgovdk 1 "Doesn't Know if Trusts US Gov" 0 "Did Not Say
    > Doesn't Know if Trusts US Gov"

210 . label values trustusgovdk trustusgovdk

211 .
212 . gen trustusgovnr=0

213 . replace trustusgovnr=1 if trustusgov==.b
    (101 real changes made)

214 . label define trustusgovnr 1 "No Response to Trust US Gov Question" 0 "Respo
    > nded to Trust US Gov Question"

215 . label values trustusgovnr trustusgovnr

216 .
217 . //Note: Some of our models use a binary version of the dependent variable.
218 . //This is coded 1 if the respondent says USG is very or somewhat trusthwort
    > hy; 0 if they say the USG is not very trustworthy or untrustworthy.
219 .
220 . *Create binary dependent variable
221 .
222 . gen dummytrustusg=.
    (6,157 missing values generated)

223 . replace dummytrustusg=0 if trustusgov==1
    (351 real changes made)
```

```
224 . replace dummytrustusg=0 if trustusgov==2
    (903 real changes made)

225 . replace dummytrustusg=1 if trustusgov==3
    (1,585 real changes made)

226 . replace dummytrustusg=1 if trustusgov==4
    (1,146 real changes made)

227 . label define dummytrustusg 1 "Trusts US Gov" 0 "Does Not Trust US Gov"

228 . label values dummytrustusg dummytrustusg

229 .
230 . //Rename and recode CONTROL variables//
231 .
232 . rename vb2 voted_lastpresidential

233 . recode voted_lastpresidential 2=0
    (voted_lastpresidential: 1771 changes made)

234 . rename vb1 voteregistered

235 . recode voteregistered 2=0
    (voteregistered: 499 changes made)

236 . recode voteregistered 3=.
    (voteregistered: 77 changes made)

237 . rename ed education

238 . rename ed2 education_mother

239 . rename ocup4a employment

240 . gen working =employment if employment== 1
    (3,540 missing values generated)
```

```
241 . replace working = 0 if working==.
    (3,540 real changes made)

242 . rename q10new householdincome

243 . rename q1 male

244 . recode male 2=0
    (male: 3092 changes made)

245 . rename q2 age

246 . rename q10a remesas

247 . recode remesas 2=0
    (remesas: 4894 changes made)

248 . rename q14 emigrate

249 . recode emigrate 2=0
    (emigrate: 3873 changes made)

250 . rename tamano citysize

251 . //Note: In the manuscript, we refer to "citysize" as "Size of Location". It
    >  is a 5-point scale: larger numbers are more rural. 1 = Capital metro area
    > and 5 = rural area.
252 .
253 . //create citysize dummies for use in some models//
254 . gen capital=0

255 . replace capital=1 if citysize==1
    (1,424 real changes made)

256 . gen largecity=0

257 . replace largecity=1 if citysize==2
    (719 real changes made)
```

```
258 . gen smallcity=0

259 . replace smallcity=1 if citysize==3
    (1,223 real changes made)

260 . gen town=0

261 . replace town=1 if citysize==4
    (694 real changes made)

262 . gen rural=0

263 . replace rural=1 if citysize==5
    (2,097 real changes made)

264 .
265 . rename l1 ideology

266 . //Note: lower numbers = more left/liberal; higher numbers = more conservati
    > ve/right.
267 .
268 . rename pais country

269 .
270 . //create country dummies//
271 . gen elsalv=0

272 . replace elsalv=1 if country==3
    (1,551 real changes made)

273 . gen honduras=0

274 . replace honduras=1 if country==4
    (1,560 real changes made)

275 . gen dr=0
```

```
276 . replace dr=1 if country==21
    (1,518 real changes made)

277 . gen paraguay=0

278 . replace paraguay=1 if country==12
    (1,528 real changes made)

279 .
280 . //Rename and recode additional dependent variables for PLACEBO TESTS: these
    >  variables measure trust in other foreign entities
281 .
282 . //Trust in CHINESE GOV
283 . //Recode dependent variable so that larger numbers mean more trust in the C
    > hinese government
284 . rename mil10a trustchina

285 . recode trustchina 1=5
    (trustchina: 545 changes made)

286 . recode trustchina 4=1
    (trustchina: 318 changes made)

287 . recode trustchina 5=4
    (trustchina: 545 changes made)

288 . recode trustchina 2=5
    (trustchina: 859 changes made)

289 . recode trustchina 3=2
    (trustchina: 543 changes made)

290 . recode trustchina 5=3
    (trustchina: 859 changes made)

291 .
292 . label define trustchina 1 "Untrustworthy" 2 "Not Very Trustworthy" 3 "Somew
    > hat Trustworthy" 4 "Very Trustworthy"
```

```
293 . label values trustchina trustchina

294 .
295 . gen trustchinadk=0

296 . replace trustchinadk=1 if trustchina==.a
    (3,786 real changes made)

297 . label define trustchinadk 1 "Doesn't Know if Trusts Chinese Gov" 0 "Did Not
    >  Say Doesn't Know if Trusts Chinese Gov"

298 . label values trustchinadk trustchinadk

299 .
300 . gen trustchinanr=0

301 . replace trustchinanr=1 if trustchina==.b
    (106 real changes made)

302 . label define trustchinanr 1 "No Response to Trust Chinese Gov Question" 0 "
    > Responded to Trust Chinese Gov Question"

303 . label values trustchinanr trustchinanr

304 .
305 . //Create dummy variable measuring trust in Chinese gov
306 . gen dummytrustchina=.
    (6,157 missing values generated)

307 . replace dummytrustchina=0 if trustchina==1
    (318 real changes made)

308 . replace dummytrustchina=0 if trustchina==2
    (543 real changes made)

309 . replace dummytrustchina=1 if trustchina==3
    (859 real changes made)
```

```
310 . replace dummytrustchina=1 if trustchina==4
    (545 real changes made)

311 .
312 . //Note: the trust in Chinese gov question had a high rate of "Don't Know" r
    > esponses.
313 . //The variables above allow us to analyze the "No response" and "don't know
    > " answers to the question.
314 . //There were 3,765 "Don't Know" answers and 106 answers coded "No Response.
    > "
315 .
316 . //Trust in UN
317 . //Recode variable so that larger numbers mean more trust in the UN.
318 . rename mil10un trustun

319 . recode trustun 1=5
    (trustun: 932 changes made)

320 . recode trustun 4=1
    (trustun: 234 changes made)

321 . recode trustun 5=4
    (trustun: 932 changes made)

322 . recode trustun 2=5
    (trustun: 1540 changes made)

323 . recode trustun 3=2
    (trustun: 829 changes made)

324 . recode trustun 5=3
    (trustun: 1540 changes made)

325 .
326 . label define trustun 1 "Untrustworthy" 2 "Not Very Trustworthy" 3 "Somewhat
    >  Trustworthy" 4 "Very Trustworthy"
```

```
327 . label values trustun trustun

328 .
329 . gen trustundk=0

330 . replace trustundk=1 if trustun==.a
    (2,517 real changes made)

331 . label define trustundk 1 "Doesn't Know if Trusts UN" 0 "Did Not Say Doesn't
    >  Know if Trusts UN"

332 . label values trustundk trustundk

333 .
334 . gen trustunnr=0

335 . replace trustunnr=1 if trustun==.b
    (105 real changes made)

336 . label define trustunnr 1 "No Response to Trust UN Question" 0 "Responded to
    >  Trust UN Question"

337 . label values trustunnr trustunnr

338 .
339 . gen dummytrustun=.
    (6,157 missing values generated)

340 . replace dummytrustun=0 if trustun==1
    (234 real changes made)

341 . replace dummytrustun=0 if trustun==2
    (829 real changes made)

342 . replace dummytrustun=1 if trustun==3
    (1,540 real changes made)
```

```
343 . replace dummytrustun=1 if trustun==4
    (932 real changes made)

344 .
345 . //Trust in OAS
346 . //Recode variable so larger numbers mean more trust in the OAS
347 . rename mil10oas trustoas

348 . recode trustoas 1=5
    (trustoas: 812 changes made)

349 . recode trustoas 4=1
    (trustoas: 259 changes made)

350 . recode trustoas 5=4
    (trustoas: 812 changes made)

351 . recode trustoas 2=5
    (trustoas: 1521 changes made)

352 . recode trustoas 3=2
    (trustoas: 862 changes made)

353 . recode trustoas 5=3
    (trustoas: 1521 changes made)

354 .
355 . label define trustoas 1 "Untrustworthy" 2 "Not Very Trustworthy" 3 "Somewha
    > t Trustworthy" 4 "Very Trustworthy"

356 . label values trustoas trustoas

357 .
358 . gen trustoasdk=0

359 . replace trustoasdk=1 if trustoas==.a
    (2,599 real changes made)
```

```
360 . label define trustoasdk 1 "Doesn't Know if Trusts OAS" 0 "Did Not Say Doesn
    > 't Know if Trusts OAS"

361 . label values trustoasdk trustoasdk

362 .
363 . gen trustoasnr=0

364 . replace trustoasnr=1 if trustoas==.b
    (104 real changes made)

365 . label define trustoasnr 1 "No Response to Trust OAS Question" 0 "Responded
    > to Trust OAS Question"

366 . label values trustoasnr trustoasnr

367 .
368 . gen dummytrustoas=.
    (6,157 missing values generated)

369 . replace dummytrustoas=0 if trustoas==1
    (259 real changes made)

370 . replace dummytrustoas=0 if trustoas==2
    (862 real changes made)

371 . replace dummytrustoas=1 if trustoas==3
    (1,521 real changes made)

372 . replace dummytrustoas=1 if trustoas==4
    (812 real changes made)

373 .
374 . //CREATE TIME VARIABLE
375 .
376 . //Following the recommendations of Munoz et al 2020, we create a time varia
    > ble, allowing for an interaction term in subsequent analyses
```

```
377 . //Nov. 9, 2016 is coded as "zero" for all countries.The variable then count
    > s backward and forward from there.
378 .
379 . gen time_zero = fecha-20767

380 . label var time_zero "Days"

381 .
382 . //ENTROPY BALANCING
383 .
384 . //This section uses ENTROPY BALANCING to ensure similar treatment and contr
    > ol units, using a 7-day window pre & post-election
385 . //We use entropy balancing to preprocess data for our binary treatment, in
    > line with Muñoz et al (2020)
386 .
387 . //Install the ebalance package from Hainmueller and Xu (2013). See https://
    > web.stanford.edu/~jhain/Paper/JSS2013.pdf
388 .
389 . ssc install ebalance
    checking ebalance consistency and verifying not already installed...
    all files already exist and are up to date.

390 .
391 . //Note that the entropy balancing does not consider country or size of loca
    > tion, because these variables are used for fixed effects in our regressions
    > .
392 .
393 . ebalance posttrump_7days male age householdincome education working voted_l
    > astpresidential voteregistered, generate(balance_seven) targets(3)


    Data Setup
    Treatment variable:   posttrump_7days
    Covariate adjustment: male age householdincome education working voted_lastpr
    > esidential voteregistered (1st order). male age householdincome education w
    > orking voted_lastpresidential voteregistered (2nd order). male age househol
    > dincome education working voted_lastpresidential voteregistered (3rd order)
    > .
```

Optimizing...
Iteration 1: Max Difference = **20614.0682**
Iteration 2: Max Difference = **7582.51557**
Iteration 3: Max Difference = **2788.4703**
Iteration 4: Max Difference = **1024.82612**
Iteration 5: Max Difference = **375.981421**
Iteration 6: Max Difference = **137.189046**
Iteration 7: Max Difference = **49.1037193**
Iteration 8: Max Difference = **16.2157825**
Iteration 9: Max Difference = **3.77853546**
Iteration 10: Max Difference = **.27765159**
Iteration 11: Max Difference = **.002055498**
maximum difference smaller than the tolerance level; **convergence achieved**

Treated units: 1047 **total of weights:** 1047
Control units: 1070 **total of weights:** 1047

Before: without weighting

	Treat			Control		
	mean	variance	skewness	mean	variance	skewness
male	.5081	.2502	-.03248	.5103	.2501	-.04113
age	38.77	243.1	.6991	38.86	248.3	.7491
householdi~e	7.089	25.69	.2961	6.916	24.98	.3098
education	8.968	19.99	-.0412	8.802	18.6	-.1243
working	.4317	.2456	.2757	.4374	.2463	.2525
voted_last~l	.7459	.1897	-1.13	.7131	.2048	-.9422
voteregist~d	.9427	.05407	-3.809	.9131	.07944	-2.933

After: balance_seven as the weighting variable

```
             |              Treat              |             Control
>
             |      mean   variance   skewness |      mean   variance   skewn
> ess
-------------+---------------------------------+---------------------------
> ----
        male |     .5081      .2502    -.03248 |     .5081      .2502    -.03
> 248
         age |     38.77      243.1      .6991 |     38.77      243.1      .6
> 992
householdi~e |     7.089      25.69      .2961 |     7.089      25.69      .2
> 961
   education |     8.968      19.99     -.0412 |     8.968      19.99    -.04
> 119
     working |     .4317      .2456      .2757 |     .4317      .2456      .2
> 757
voted_last~l |     .7459      .1897      -1.13 |     .7459      .1897      -1
> .13
voteregist~d |     .9427     .05407     -3.809 |     .9427     .05409     -3.
> 809

394 .
395 . //Store entropy balancing descriptives into matrix to generate table
396 . matrix pre = e(preBal)

397 . matrix post = e(postBal)

398 .
399 . //Generate variable that captures the units included in the entropy balanci
    > ng weights estimation
400 . gen sample_bal = e(sample)

401 .
402 . * Apply generated weights
403 . svyset [pweight=balance_seven]

        pweight: balance_seven
            VCE: linearized
    Single unit: missing
       Strata 1: <one>
           SU 1: <observations>
          FPC 1: <zero>
```

```
404 .
405 .
406 . ************************************
407 . ************************************
408 . //2. BALANCE TESTS FOR FIGURE 1//
409 . ************************************
410 . ************************************
411 .
412 . //Create Figure 1: Balance for full sample, 21 day, 14 day, and 7 day bandw
    > idths
413 .
414 . clear matrix

415 . foreach var of varlist treatment_naive  posttrump_21days posttrump_14days p
    > osttrump_7days  {
  2.         gen r_`var' = `var'
  3.         recode r_`var' (1=0) (0=1)
  4. }
(r_treatment_naive: 6157 changes made)
(237 missing values generated)
(r_posttrump_21days: 5920 changes made)
(1,420 missing values generated)
(r_posttrump_14days: 4737 changes made)
(3,498 missing values generated)
(r_posttrump_7days: 2659 changes made)

416 .
417 . // Conduct t-test and store results in matrix to generate the plot
418 . foreach tr of varlist  treatment_naive  posttrump_21days posttrump_14days p
    > osttrump_7days {
  2.         matrix mean = J(1,9,.)
  3.         matrix colnames mean =  male age householdincome citysize educat
    > ion working voted_lastpresidential voteregistered remesas
  4.         matrix CI = J(4,9,.)
  5.         matrix colnames CI =  male age householdincome citysize educatio
    > n working  voted_lastpresidential voteregistered remesas
  6.         matrix rownames CI = ll95 ul95 ll90 ul90
  7.         local i 0
  8.         foreach var of varlist  male age householdincome citysize educat
    > ion working  voted_lastpresidential voteregistered remesas {
  9.                 quietly: ttest `var', by(`tr')
 10.                 local ++ i
 11.                 local diff =  r(mu_2) - r(mu_1)
 12.                 matrix mean[1, `i'] = `diff'
 13.                 local degrees = r(df_t)
 14.                 local critical_5 = invttail(`degrees', 0.025)
 15.                 local confvalue_5 = `critical_5' * r(se)
 16.                 local critical_10 = invttail(`degrees', 0.05)
 17.                 local confvalue_10 = `critical_10' * r(se)
```

```
     18.                 local ll95 = `diff' - `confvalue_5'
     19.                 local ul95 = `diff' + `confvalue_5'
     20.                 local ll90 = `diff' - `confvalue_10'
     21.                 local ul90 = `diff' + `confvalue_10'
     22.                 matrix CI[1, `i'] = `ll95' \ `ul95' \ `ll90' \ `ul90'
     23.         }
     24. matrix `tr'_m = mean
     25. matrix `tr'_CI = CI
     26. }

419 .
420 . // Generate figure for balance tests
421 . label var working "Working"

422 . label var voteregistered "Registered to Vote"

423 . label var voted_lastpresidential "Voted Last Presidential Election"

424 . label var remesas "Remittances"

425 .
426 . coefplot (matrix(treatment_naive_m), xline(0) ci((treatment_naive_CI[1] tre
    > atment_naive_CI[2]) (treatment_naive_CI[3] treatment_naive_CI[4]))) ///
    >                 || (matrix(posttrump_21days_m), xline(0, lpattern(solid)) c
    > i((posttrump_21days_CI[1] posttrump_21days_CI[2]) (posttrump_21days_CI[3] p
    > osttrump_21days_CI[4]))) ///
    >                 || (matrix(posttrump_14days_m), xline(0, lpattern(solid)) c
    > i((posttrump_14days_CI[1] posttrump_14days_CI[2]) (posttrump_14days_CI[3] p
    > osttrump_14days_CI[4]))) ///
    >                 || (matrix(posttrump_7days_m), xline(0, lpattern(solid)) ci
    > ((posttrump_7days_CI[1] posttrump_7days_CI[2]) (posttrump_7days_CI[3] postt
    > rump_7days_CI[4]))) ///
    >                 , byopts(row(2)) xlabel(-1(.5)1) ylabel(, labsize(small)) x
    > scale(range(-1 1)) xline(0, lpattern(solid))  ///
    >                       nokey nooffset bylabels("Full sample" "± 21 days" "
    > ± 14 days" "± 7 days") rescale(male remesas  working voted_lastpresidential
    >  voteregistered=15) xtitle("Mean Difference Between Treatment and Control G
    > roups with 90% and 95% Confidence Intervals")
```

```
427 .
428 .
429 . graph save balancetests_reduced.gph, replace
    (file balancetests_reduced.gph saved)

430 . graph export balancetests_reduced.png, replace
    (file balancetests_reduced.png written in PNG format)

431 .
432 . drop r_*

433 .
434 . *Generate accompanying table, which is Appendix Table B.5.
435 .
436 . //Create balance table for 21 day window
437 .
438 . foreach var of varlist male age householdincome citysize education working
    > voted_lastpresidential voteregistered remesas{
      2.
439 .         reg `var' posttrump_21days
      3.         global m`var'_0: di %6.3fc _b[_cons]
      4.         global m`var'_1: di %6.3fc _b[_cons] + _b[posttrump_21days]
      5.         global dif_`var': di %6.3fc _b[posttrump_21days]
      6.
440 .         global lbe_`var' : var label `var'
      7.
441 .         qui test posttrump_21days=0
      8.         global p_`var': di %12.3fc r(p)
      9.         glo star_`var'=cond(${p_`var'}<.001,"***",cond(${p_`var'}<.01,"*
    > *",cond(${p_`var'}<.05,"*",cond(${p_`var'}<.1,"+",""))))
     10. }

      Source |       SS           df       MS      Number of obs   =     5,92
    > 0
-------------+----------------------------------   F(1, 5918)      =      0.2
    > 8
       Model |   .06962756         1   .06962756   Prob > F        =    0.597
    > 8
    Residual |  1479.91669     5,918  .250070411   R-squared       =    0.000
    > 0
-------------+----------------------------------   Adj R-squared   =   -0.000
    > 1
       Total |  1479.98632     5,919  .250039925   Root MSE        =    .5000
    > 7
```

```
------------------------------------------------------------------------------
> ------
        male |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-------------+----------------------------------------------------------------
> ------
posttrump_21days |   .0068844   .0130468     0.53   0.598    -.0186922     .03
> 24609
       _cons |   .4953329   .0088208    56.16   0.000     .4780409     .51
> 26249
------------------------------------------------------------------------------
> ------

      Source |       SS           df       MS      Number of obs   =     5,91
> 0
-------------+----------------------------------  F(1, 5908)      =      0.0
> 5
       Model |  12.8876749         1  12.8876749   Prob > F        =    0.826
> 5
    Residual |  1585234.01     5,908  268.319906   R-squared       =    0.000
> 0
-------------+----------------------------------  Adj R-squared   =   -0.000
> 2
       Total |  1585246.89     5,909  268.276679   Root MSE        =     16.3
> 8

------------------------------------------------------------------------------
> ------
         age |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-------------+----------------------------------------------------------------
> ------
posttrump_21days |  -.0937337   .4276959    -0.22   0.827    -.9321741     .74
> 47066
       _cons |    39.5708   .2892975   136.78   0.000     39.00368     40.
> 13793
------------------------------------------------------------------------------
> ------
```

```
      Source |       SS           df       MS      Number of obs   =     4,96
> 8
-------------+----------------------------------   F(1, 4966)      =      4.2
> 1
       Model |  109.296255         1  109.296255   Prob > F        =     0.040
> 1
    Residual |  128784.235     4,966  25.9331927   R-squared       =     0.000
> 8
-------------+----------------------------------   Adj R-squared   =     0.000
> 6
       Total |  128893.531     4,967  25.9499761   Root MSE        =     5.092
> 5

------------------------------------------------------------------------------
> ------
 householdincome |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-----------------+------------------------------------------------------------
> ------
posttrump_21days |   -.297917   .1451178    -2.05   0.040    -.5824119    -.0
> 13422
           _cons |   7.605234   .0977694    77.79   0.000     7.413563    7.7
> 96905
-----------------+------------------------------------------------------------
> ------

      Source |       SS           df       MS      Number of obs   =     5,92
> 0
-------------+----------------------------------   F(1, 5918)      =     209.0
> 7
       Model |  485.887903         1  485.887903   Prob > F        =     0.000
> 0
    Residual |  13753.4417     5,918  2.32400163   R-squared       =     0.034
> 1
-------------+----------------------------------   Adj R-squared   =     0.034
> 0
       Total |  14239.3296     5,919  2.40569852   Root MSE        =     1.524
> 5
```

```
------------------------------------------------------------------------------
> ------
       citysize |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-------------------------------------------------------------------------------
> ------
posttrump_21days |   .5750983   .0397734    14.46   0.000      .497128     .65
> 30686
           _cons |   3.010268   .0268903   111.95   0.000     2.957553     3.0
> 62982
------------------------------------------------------------------------------
> ------

      Source |       SS           df       MS      Number of obs   =     5,75
> 3
-------------+----------------------------------   F(1, 5751)      =      0.1
> 8
       Model |    3.466594         1    3.466594   Prob > F        =     0.673
> 9
    Residual |   112596.24     5,751  19.5785498   R-squared       =     0.000
> 0
-------------+----------------------------------   Adj R-squared   =    -0.000
> 1
       Total |  112599.707     5,752  19.5757487   Root MSE        =     4.424
> 8

------------------------------------------------------------------------------
> ------
       education |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-------------------------------------------------------------------------------
> ------
posttrump_21days |  -.0492369   .1170118    -0.42   0.674    -.2786241     .18
> 01503
           _cons |   8.780614   .0795353   110.40   0.000     8.624695     8.9
> 36533
------------------------------------------------------------------------------
> ------
```

```
      Source |       SS           df       MS      Number of obs   =     5,92
> 0
-------------+----------------------------------   F(1, 5918)      =      0.2
> 1
       Model |   .05026065         1   .05026065   Prob > F        =    0.650
> 2
    Residual |  1446.49957     5,918  .244423719   R-squared       =    0.000
> 0
-------------+----------------------------------   Adj R-squared   =   -0.000
> 1
       Total |  1446.54983     5,919  .244390916   Root MSE        =    .4943
> 9

------------------------------------------------------------------------------
> ------
        working |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
------------------------------------------------------------------------------
> ------
posttrump_21days |  -.0058491   .0128987    -0.45   0.650    -.0311352     .01
> 94371
           _cons |   .4275047   .0087206    49.02   0.000      .410409     .44
> 46003
------------------------------------------------------------------------------
> ------

      Source |       SS           df       MS      Number of obs   =     5,84
> 8
-------------+----------------------------------   F(1, 5846)      =      1.8
> 2
       Model |  .374210923         1  .374210923   Prob > F        =    0.177
> 6
    Residual |  1203.34244     5,846  .205840309   R-squared       =    0.000
> 3
-------------+----------------------------------   Adj R-squared   =    0.000
> 1
       Total |  1203.71666     5,847  .205869105   Root MSE        =     .453
> 7
```

```
------------------------------------------------------------------------------
> ------
voted_lastpres~l |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-----------------+------------------------------------------------------------
> ------
posttrump_21days |   .0160604   .0119114     1.35   0.178    -.0072904     .03
> 94111
           _cons |   .7028302   .0080455    87.36   0.000     .6870581     .71
> 86023
------------------------------------------------------------------------------
> ------

      Source |       SS           df       MS      Number of obs   =     5,82
> 8
-------------+----------------------------------   F(1, 5826)      =      6.2
> 5
       Model |  .484865812         1  .484865812   Prob > F        =    0.012
> 4
    Residual |  451.642107     5,826  .077521817   R-squared       =    0.001
> 1
-------------+----------------------------------   Adj R-squared   =    0.000
> 9
       Total |  452.126973     5,827  .077591724   Root MSE        =    .2784
> 3

------------------------------------------------------------------------------
> ------
  voteregistered |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-----------------+------------------------------------------------------------
> ------
posttrump_21days |   .0183056   .0073196     2.50   0.012     .0039565     .03
> 26547
           _cons |   .9068441   .0049561   182.97   0.000     .8971282      .
> 91656
------------------------------------------------------------------------------
> ------
```

```
      Source |       SS           df       MS      Number of obs   =     5,89
> 9
-------------+----------------------------------   F(1, 5897)      =      2.6
> 0
       Model |  .419041562         1  .419041562   Prob > F        =    0.107
> 1
    Residual |  951.311421     5,897  .161321252   R-squared       =    0.000
> 4
-------------+----------------------------------   Adj R-squared   =    0.000
> 3
       Total |  951.730463     5,898  .161364948   Root MSE        =    .4016
> 5

------------------------------------------------------------------------------
> ------
        remesas |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
----------------+-------------------------------------------------------------
> ------
posttrump_21days |   .0169192   .0104978     1.61   0.107    -.0036603    .03
> 74986
           _cons |   .1945052   .0070969    27.41   0.000     .1805927    .20
> 84176
------------------------------------------------------------------------------
> ------

442 .
443 . //Output the results of the 21 day window balance test
444 .         texdoc init balance_table_21days.tex, replace force
    (texdoc output file is balance_table_21days.tex)

445 .         tex \begin{tabular}{lccc} \toprule \toprule

446 .         tex Variable                    &       Mean Control    & Mean Trea
> tment & Difference \\

447 .         tex \addlinespace \hline \\
```

```
448 .         foreach var of varlist male age householdincome citysize education
    > working voted_lastpresidential voteregistered remesas{
      2.         tex ${lbe_`var'} & ${m`var'_0} & ${m`var'_1} & ${dif_`var'}${sta
    > r_`var'}\\
      3.         }

449 .         tex \hline \hline

450 .         tex \end{tabular}

451 .
452 .
453 . //Create balance table for 14 day window
454 .
455 . foreach var of varlist male age householdincome citysize education working
    > voted_lastpresidential voteregistered remesas{
      2.
456 .         reg `var' posttrump_14days
      3.         global m`var'_0: di %6.3fc _b[_cons]
      4.         global m`var'_1: di %6.3fc _b[_cons] + _b[posttrump_14days]
      5.         global dif_`var': di %6.3fc _b[posttrump_14days]
      6.
457 .         global lbe_`var' : var label `var'
      7.
458 .         qui test posttrump_14days=0
      8.         global p_`var': di %12.3fc r(p)
      9.         glo star_`var'=cond(${p_`var'}<.001,"***",cond(${p_`var'}<.01,"*
    > *",cond(${p_`var'}<.05,"*",cond(${p_`var'}<.1,"+",""))))
     10. }

      Source |       SS           df       MS      Number of obs   =     4,73
    > 7
-------------+----------------------------------   F(1, 4735)      =      0.0
    > 6
       Model |  .014644786         1  .014644786   Prob > F        =    0.808
    > 8
    Residual |  1184.23404     4,735  .250102225   R-squared       =    0.000
    > 0
-------------+----------------------------------   Adj R-squared   =   -0.000
    > 2
       Total |  1184.24868     4,736  .250052509   Root MSE        =     .500
    > 1
```

```
------------------------------------------------------------------------------
> ------
        male |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-------------+----------------------------------------------------------------
> ------
posttrump_14days |   .0035275   .0145777     0.24   0.809    -.0250515     .03
> 21065
       _cons |   .4978474   .0098938    50.32   0.000     .4784509     .51
> 72438
------------------------------------------------------------------------------
> ------

      Source |       SS           df       MS      Number of obs   =     4,72
> 9
-------------+----------------------------------  F(1, 4727)      =      0.0
> 8
       Model |  21.8975579         1  21.8975579   Prob > F        =    0.774
> 8
    Residual |  1264961.97     4,727  267.603548   R-squared       =    0.000
> 0
-------------+----------------------------------  Adj R-squared   =   -0.000
> 2
       Total |  1264983.87     4,728   267.55158   Root MSE        =    16.35
> 9

------------------------------------------------------------------------------
> ------
         age |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-------------+----------------------------------------------------------------
> ------
posttrump_14days |  -.1365115   .4772187    -0.29   0.775    -1.072082     .79
> 90594
       _cons |   39.55394   .3240119   122.08   0.000     38.91873     40.
> 18916
------------------------------------------------------------------------------
> ------
```

```
      Source |       SS           df       MS      Number of obs   =     3,98
> 0
-------------+----------------------------------   F(1, 3978)      =      0.1
> 2
       Model |  3.01999183         1  3.01999183   Prob > F        =     0.731
> 3
    Residual |  101866.873     3,978  25.6075599   R-squared       =     0.000
> 0
-------------+----------------------------------   Adj R-squared   =    -0.000
> 2
       Total |  101869.893     3,979  25.6018833   Root MSE        =     5.060
> 4

------------------------------------------------------------------------------
> ------
 householdincome |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-----------------+------------------------------------------------------------
> ------
posttrump_14days |  -.0552827   .1609795    -0.34   0.731    -.3708928     .26
> 03273
           _cons |   7.379118   .1090085    67.69   0.000     7.165401    7.5
> 92836
-----------------+------------------------------------------------------------
> ------

      Source |       SS           df       MS      Number of obs   =     4,73
> 7
-------------+----------------------------------   F(1, 4735)      =     132.1
> 0
       Model |  295.370224         1  295.370224   Prob > F        =     0.000
> 0
    Residual |  10587.4239     4,735  2.23599239   R-squared       =     0.027
> 1
-------------+----------------------------------   Adj R-squared   =     0.026
> 9
       Total |  10882.7942     4,736  2.29788728   Root MSE        =     1.495
> 3
```

```
------------------------------------------------------------------------------
> ------
       citysize |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-------------------+----------------------------------------------------------
> ------
posttrump_14days |   .5009706   .0435877    11.49   0.000     .4155184     .58
> 64228
           _cons |   3.139726   .0295828   106.13   0.000      3.08173     3.1
> 97722
------------------------------------------------------------------------------
> ------

      Source |       SS           df       MS      Number of obs   =     4,61
> 9
-------------+----------------------------------   F(1, 4617)      =      0.0
> 6
       Model |  1.21656208         1  1.21656208   Prob > F        =     0.803
> 5
    Residual |  90744.6328     4,617   19.654458   R-squared       =     0.000
> 0
-------------+----------------------------------   Adj R-squared   =    -0.000
> 2
       Total |  90745.8493     4,618  19.6504654   Root MSE        =     4.433
> 3

------------------------------------------------------------------------------
> ------
       education |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-------------------+----------------------------------------------------------
> ------
posttrump_14days |   .0325408    .130795     0.25   0.804    -.2238799     .28
> 89614
           _cons |   8.692401   .0891314    97.52   0.000     8.517661    8.8
> 67141
------------------------------------------------------------------------------
> ------
```

```
      Source |       SS           df       MS      Number of obs   =     4,73
> 7
-------------+----------------------------------   F(1, 4735)      =      0.0
> 0
       Model |   .00111196         1   .00111196   Prob > F        =    0.946
> 3
    Residual |  1161.60666     4,735  .245323476   R-squared       =    0.000
> 0
-------------+----------------------------------   Adj R-squared   =   -0.000
> 2
       Total |  1161.60777     4,736  .245271911   Root MSE        =     .495
> 3

------------------------------------------------------------------------------
> ------
        working |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
------------------------------------------------------------------------------
> ------
posttrump_14days |   -.000972   .0144377    -0.07   0.946    -.0292767    .02
> 73326
           _cons |   .4313112   .0097988    44.02   0.000     .4121009    .45
> 05214
------------------------------------------------------------------------------
> ------

      Source |       SS           df       MS      Number of obs   =     4,67
> 2
-------------+----------------------------------   F(1, 4670)      =      0.1
> 8
       Model |  .038145854         1  .038145854   Prob > F        =    0.667
> 5
    Residual |  965.322941     4,670  .206707268   R-squared       =    0.000
> 0
-------------+----------------------------------   Adj R-squared   =   -0.000
> 2
       Total |  965.361087     4,671  .206671181   Root MSE        =    .4546
> 5
```

```
------------------------------------------------------------------------------
> ------
voted_lastpres~l |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-----------------+------------------------------------------------------------
> ------
posttrump_14days |   .0057334   .0133465     0.43   0.668     -.020432     .03
> 18989
           _cons |    .705626   .0090497    77.97   0.000     .6878843     .72
> 33676
------------------------------------------------------------------------------
> ------

      Source |       SS           df       MS      Number of obs   =     4,66
> 0
-------------+----------------------------------   F(1, 4658)      =      3.6
> 8
       Model |  .292484815         1  .292484815   Prob > F        =    0.055
> 2
    Residual |  370.334983     4,658  .079505149   R-squared       =    0.000
> 8
-------------+----------------------------------   Adj R-squared   =    0.000
> 6
       Total |  370.627468     4,659  .079550862   Root MSE        =    .2819
> 7

------------------------------------------------------------------------------
> ------
  voteregistered |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
-----------------+------------------------------------------------------------
> ------
posttrump_14days |   .0158918   .0082855     1.92   0.055    -.0003517     .03
> 21354
           _cons |   .9055401   .0056292   160.86   0.000     .8945041     .9
> 16576
------------------------------------------------------------------------------
> ------
```

```
      Source |       SS           df       MS      Number of obs   =     4,72
> 1
-------------+----------------------------------   F(1, 4719)      =      1.1
> 3
       Model |  .175031577         1  .175031577   Prob > F        =    0.287
> 8
    Residual |   730.72266     4,719  .154846929   R-squared       =    0.000
> 2
-------------+----------------------------------   Adj R-squared   =    0.000
> 0
       Total |  730.897691     4,720  .154851206   Root MSE        =    .3935
> 1

------------------------------------------------------------------------------
> ------
        remesas |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inte
> rval]
----------------+-------------------------------------------------------------
> ------
posttrump_14days |   .0122152   .0114893     1.06   0.288    -.0103092    .03
> 47397
           _cons |   .1858546   .0078002    23.83   0.000     .1705625    .20
> 11467
------------------------------------------------------------------------------
> ------

459 .
460 . //Output the results of the 14 day window balance test
461 .         texdoc init balance_table_14days.tex, replace force
    (texdoc output file is balance_table_14days.tex)

462 .         tex \begin{tabular}{lccc} \toprule \toprule

463 .         tex Variable                    &       Mean Control    & Mean Trea
> tment & Difference \\

464 .         tex \addlinespace \hline \\
```

```
465 .         foreach var of varlist male age householdincome citysize education
    > working voted_lastpresidential voteregistered remesas{
      2.         tex ${lbe_`var'} & ${m`var'_0} & ${m`var'_1} & ${dif_`var'}${sta
    > r_`var'}\\
      3.         }

466 .         tex \hline \hline

467 .         tex \end{tabular}

468 .
469 . //Create balance table for 7 day window
470 .
471 . foreach var of varlist male age householdincome citysize education working
    > voted_lastpresidential voteregistered remesas{
      2.
472 .         reg `var' posttrump_7days
      3.            global m`var'_0: di %6.3fc _b[_cons]
      4.            global m`var'_1: di %6.3fc _b[_cons] + _b[posttrump_7days]
      5.            global dif_`var': di %6.3fc _b[posttrump_7days]
      6.
473 .         global lbe_`var' : var label `var'
      7.
474 .         qui test posttrump_7days=0
      8.            global p_`var': di %12.3fc r(p)
      9.            glo star_`var'=cond(${p_`var'}<.001,"***",cond(${p_`var'}<.01,"*
    > *",cond(${p_`var'}<.05,"*",cond(${p_`var'}<.1,"+",""))))
     10. }

      Source |       SS           df       MS      Number of obs   =     2,65
    > 9
    -------------+----------------------------------   F(1, 2657)      =      0.1
    > 4
       Model |  .034850839         1  .034850839   Prob > F        =    0.709
    > 0
    Residual |   664.69926     2,657  .250169085   R-squared       =    0.000
    > 1
    -------------+----------------------------------   Adj R-squared   =   -0.000
    > 3
       Total |  664.734111     2,658  .250088078   Root MSE        =    .5001
    > 7
```

```
------------------------------------------------------------------------------
> ----
          male |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inter
> val]
-------------------------------------------------------------------------------
> ----
posttrump_7days |   -.007242   .0194029    -0.37   0.709    -.0452884     .030
> 8044
         _cons |    .501107   .0135877    36.88   0.000     .4744634     .527
> 7506
------------------------------------------------------------------------------
> ----

      Source |       SS           df       MS      Number of obs   =     2,65
> 4
-------------+----------------------------------   F(1, 2652)      =      0.0
> 4
       Model |  9.24811564         1  9.24811564   Prob > F        =    0.851
> 5
    Residual |    699951.4     2,652  263.933409   R-squared       =    0.000
> 0
-------------+----------------------------------   Adj R-squared   =   -0.000
> 4
       Total |  699960.648     2,653   263.83741   Root MSE        =    16.24
> 6

------------------------------------------------------------------------------
> ----
           age |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inter
> val]
-------------------------------------------------------------------------------
> ----
posttrump_7days |  -.1180819   .6308176    -0.19   0.852    -1.355026     1.11
> 8862
         _cons |   39.52515   .4418337    89.46   0.000     38.65877     40.3
> 9152
------------------------------------------------------------------------------
> ----
```

```
      Source |       SS           df       MS      Number of obs   =     2,21
> 8
-------------+----------------------------------   F(1, 2216)      =      0.7
> 3
       Model |  18.4213004         1  18.4213004   Prob > F        =    0.393
> 5
    Residual |  56034.0426     2,216  25.2861203   R-squared       =    0.000
> 3
-------------+----------------------------------   Adj R-squared   =   -0.000
> 1
       Total |  56052.4639     2,217  25.2830239   Root MSE        =    5.028
> 5

------------------------------------------------------------------------------
> ------
householdincome |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inter
> val]
----------------+-------------------------------------------------------------
> ------
posttrump_7days |   .1822801   .2135601     0.85   0.393    -.2365188      .60
> 1079
          _cons |   6.876114   .1501221    45.80   0.000     6.581719    7.17
> 0509
------------------------------------------------------------------------------
> ------

      Source |       SS           df       MS      Number of obs   =     2,65
> 9
-------------+----------------------------------   F(1, 2657)      =    133.2
> 1
       Model |  241.188228         1  241.188228   Prob > F        =    0.000
> 0
    Residual |    4810.717     2,657  1.81058224   R-squared       =    0.047
> 7
-------------+----------------------------------   Adj R-squared   =    0.047
> 4
       Total |  5051.90523     2,658  1.90064155   Root MSE        =    1.345
> 6
```

```
------------------------------------------------------------------------------
> ----
       citysize |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inter
> val]
-------------------------------------------------------------------------------
> ----
posttrump_7days |   .6024608   .0521987    11.54   0.000     .5001065      .70
> 4815
          _cons |   3.247232   .0365544    88.83   0.000     3.175555      3.3
> 1891
------------------------------------------------------------------------------
> ----

      Source |       SS           df       MS      Number of obs   =     2,59
> 7
-------------+----------------------------------   F(1, 2595)      =      0.9
> 8
       Model |  18.9622971         1  18.9622971   Prob > F        =    0.322
> 7
    Residual |  50300.1559     2,595  19.3834898   R-squared       =    0.000
> 4
-------------+----------------------------------   Adj R-squared   =   -0.000
> 0
       Total |  50319.1182     2,596  19.3833275   Root MSE        =    4.402
> 7

------------------------------------------------------------------------------
> ----
      education |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inter
> val]
-------------------------------------------------------------------------------
> ----
posttrump_7days |   .1709145   .1728023     0.99   0.323    -.1679298     .509
> 7588
          _cons |   8.484043   .1213635    69.91   0.000     8.246063    8.72
> 2022
------------------------------------------------------------------------------
> ----
```

```
      Source |       SS           df       MS      Number of obs   =     2,65
> 9
-------------+----------------------------------   F(1, 2657)      =      0.1
> 1
       Model |   .02584337         1   .02584337   Prob > F        =    0.745
> 2
    Residual |  650.054638     2,657  .244657372   R-squared       =    0.000
> 0
-------------+----------------------------------   Adj R-squared   =   -0.000
> 3
       Total |  650.080481     2,658  .244575049   Root MSE        =    .4946
> 3

------------------------------------------------------------------------------
> ----
       working |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inter
> val]
------------------------------------------------------------------------------
> ----
posttrump_7days |  -.0062363    .019188    -0.33   0.745    -.0438612    .031
> 3887
          _cons |   .4287823   .0134372    31.91   0.000     .4024338    .455
> 1308
------------------------------------------------------------------------------
> ----

      Source |       SS           df       MS      Number of obs   =     2,61
> 8
-------------+----------------------------------   F(1, 2616)      =      1.8
> 1
       Model |  .365418485         1  .365418485   Prob > F        =    0.179
> 0
    Residual |  529.159792     2,616  .202278208   R-squared       =    0.000
> 7
-------------+----------------------------------   Adj R-squared   =    0.000
> 3
       Total |   529.52521     2,617  .202340546   Root MSE        =    .4497
> 5
```

```
------------------------------------------------------------------------------
> ------
voted_lastpre~l |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inter
> val]
------------------------------------------------------------------------------
> ------
posttrump_7days |    .023633   .0175832     1.34   0.179    -.0108454     .058
> 1115
          _cons |   .7068966   .0123139    57.41   0.000     .6827505     .731
> 0426
------------------------------------------------------------------------------
> ------

      Source |       SS           df       MS      Number of obs   =     2,61
> 6
-------------+----------------------------------   F(1, 2614)      =      6.2
> 5
       Model |  .498338243         1  .498338243   Prob > F        =    0.012
> 5
    Residual |  208.455408     2,614  .079745757   R-squared       =    0.002
> 4
-------------+----------------------------------   Adj R-squared   =    0.002
> 0
       Total |  208.953746     2,615   .07990583   Root MSE        =    .2823
> 9

------------------------------------------------------------------------------
> ------
 voteregistered |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inter
> val]
------------------------------------------------------------------------------
> ------
posttrump_7days |   .0276104    .011045     2.50   0.012     .0059526     .049
> 2682
          _cons |   .8989521   .0077259   116.36   0.000     .8838025     .914
> 1016
------------------------------------------------------------------------------
> ------
```

```
      Source |       SS           df       MS      Number of obs   =     2,65
> 0
-------------+----------------------------------   F(1, 2648)      =      3.3
> 1
       Model |  .490256948         1  .490256948   Prob > F        =    0.068
> 9
    Residual |  391.928234     2,648  .148009152   R-squared       =    0.001
> 2
-------------+----------------------------------   Adj R-squared   =    0.000
> 9
       Total |  392.418491     2,649  .148138351   Root MSE        =    .3847
> 2

------------------------------------------------------------------------------
> ----
       remesas |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inter
> val]
--------------+---------------------------------------------------------------
> ----
posttrump_7days |    .027208   .0149496     1.82   0.069     -.002106      .05
> 6522
         _cons |   .1674074   .0104707    15.99   0.000     .1468757     .187
> 9391
------------------------------------------------------------------------------
> ----
```

```
475 .
476 . //Output the results of the 7 day window balance test
477 .         texdoc init balance_table_7days.tex, replace force
    (texdoc output file is balance_table_7days.tex)

478 .         tex \begin{tabular}{lccc} \toprule \toprule

479 .         tex Variable                    &       Mean Control    & Mean Trea
    > tment & Difference \\

480 .         tex \addlinespace \hline \\
```

```
481 .         foreach var of varlist male age householdincome citysize education
    > working voted_lastpresidential voteregistered remesas{
      2.         tex ${lbe_`var'} & ${m`var'_0} & ${m`var'_1} & ${dif_`var'}${sta
    > r_`var'}\\
      3.         }

482 .         tex \hline \hline

483 .         tex \end{tabular}

484 .
485 . //NOTE: Three .tex files will now be saved in your working directory. Pleas
    > e consult these files to see
486 . //the three separate tables that were compiled to create Appendix Table B.5
    > .
487 .
488 .
489 . ******************************
490 . ******************************
491 . //3. MAIN RESULTS IN FIGURE 2//
492 . ******************************
493 . ******************************
494 .
495 .
496 . // Effects of Trump's election on Trust in the US Government
497 .
498 . // We start with the full sample, then show +/- 7 days restricted bandwidth
    > , then restricted bandwidth plus covariates,
499 . //then entropy balancing weights (but not covariates, given that we already
    >  balanced on them).
500 . //All models include country fixed effects and city size fixed effects.
501 .
502 .
503 . eststo clear

504 . // Panel A: Full Sample with Country FE and City Size FE
505 . eststo m_1: reg trustusgov i.posttrump i.country i.citysize
```

```
      Source |       SS           df       MS      Number of obs   =     3,98
> 5
-------------+----------------------------------   F(8, 3976)      =     23.9
> 4
       Model |  156.273595         8  19.5341993   Prob > F        =     0.000
> 0
    Residual |   3243.8579     3,976  .815859632   R-squared       =     0.046
> 0
-------------+----------------------------------   Adj R-squared   =     0.044
> 0
       Total |  3400.13149     3,984   .85344666   Root MSE        =     .9032
> 5

------------------------------------------------------------------------------
> --------
        trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
-------------------+----------------------------------------------------------
> --------
       1.posttrump |  -.3121887   .0318823    -9.79   0.000    -.3746959   -
> .2496816
                   |
           country |
          Honduras |   .1186274    .041225     2.88   0.004     .0378034
> .1994515
          Paraguay |  -.0696897   .0426344    -1.63   0.102     -.153277
> .0138976
Dominican Republic |   .2724112   .0401381     6.79   0.000      .193718
> .3511045
                   |
           citysize |
        Large City |   .1264335   .0498504     2.54   0.011     .0286988
> .2241682
       Medium City |   .0766808   .0448688     1.71   0.088    -.0112872
> .1646488
        Small City |   .1179803   .0527984     2.23   0.026     .0144658
> .2214948
        Rural Area |    .100977   .0406958     2.48   0.013     .0211904
> .1807636
                   |
             _cons |   2.862476   .0373795    76.58   0.000     2.789191
> 2.935761
------------------------------------------------------------------------------
> --------
```

```
506 . eststo m_2: reg trustusgov i.posttrump##c.time_zero i.country i.citysize

      Source |       SS           df       MS      Number of obs   =     3,98
> 5
-------------+----------------------------------   F(10, 3974)     =     19.8
> 0
       Model |  161.388995        10  16.1388995   Prob > F        =    0.000
> 0
    Residual |   3238.7425     3,974  .814983014   R-squared       =    0.047
> 5
-------------+----------------------------------   Adj R-squared   =    0.045
> 1
       Total |  3400.13149     3,984   .85344666   Root MSE        =    .9027
> 6

------------------------------------------------------------------------------
> ----------
          trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf.
>  Interval]
-----------------------+------------------------------------------------------
> ----------
         1.posttrump |  -.2233299   .0529555    -4.22   0.000    -.3271523
>  -.1195074
           time_zero |  -.0082774   .0033761    -2.45   0.014    -.0148965
>  -.0016584
                     |
posttrump#c.time_zero |
                   1 |   .0062847   .0049672     1.27   0.206    -.0034538
>    .0160233
                     |
             country |
            Honduras |   .0747127   .0449237     1.66   0.096    -.0133631
>    .1627884
            Paraguay |  -.0766813   .0432422    -1.77   0.076    -.1614603
>    .0080977
  Dominican Republic |   .2651262   .0403083     6.58   0.000     .1860993
>    .3441531
                     |
            citysize |
          Large City |   .1555759   .0512416     3.04   0.002     .0551135
>    .2560382
         Medium City |   .1107118   .0473086     2.34   0.019     .0179603
>    .2034633
          Small City |   .1491423   .0545062     2.74   0.006     .0422795
>    .2560051
          Rural Area |   .1332386   .0431543     3.09   0.002      .048632
>    .2178452
                     |
               _cons |   2.773484   .0535381    51.80   0.000      2.66852
```

```
>   2.878449
──────────────────────┴──────────────────────────────────────────────────────
> ──────────

507 . local n1 = `e(N)'

508 .
509 . // Panel B: 7 day bandwidth with Country FE and City Size FE
510 . eststo m_3: reg trustusgov i.posttrump_7days i.country i.citysize

      Source │       SS           df       MS      Number of obs   =     1,63
> 0
─────────────┼──────────────────────────────────   F(8, 1621)      =      8.2
> 3
       Model │  53.1253139         8  6.64066423   Prob > F        =    0.000
> 0
    Residual │  1308.12377     1,621  .806985667   R-squared       =    0.039
> 0
─────────────┼──────────────────────────────────   Adj R-squared   =    0.034
> 3
       Total │  1361.24908     1,629  .835634794   Root MSE        =    .8983
> 2

──────────────────────┴──────────────────────────────────────────────────────
> ────────
         trustusgov │      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
──────────────────────┼──────────────────────────────────────────────────────
> ────────
  1.posttrump_7days │  -.2235283    .047393    -4.72   0.000    -.3164863   -
> .1305704
                    │
            country │
          Honduras  │   .0254886   .0761484     0.33   0.738    -.1238711
> .1748483
          Paraguay  │  -.0846369   .0747091    -1.13   0.257    -.2311735
> .0618997
Dominican Republic  │   .3319214   .0792543     4.19   0.000     .1764697
> .4873731
                    │
           citysize │
        Large City  │   .0136946   .1093602     0.13   0.900    -.2008077
> .2281969
       Medium City  │   .0731548   .0938077     0.78   0.436    -.1108423
> .2571519
        Small City  │   .0893339    .103221     0.87   0.387    -.1131266
> .2917945
        Rural Area  │   .0608135   .0907861     0.67   0.503     -.117257
>  .238884
```

```
                 _cons │    2.843559   .0642872    44.23   0.000     2.717465
> 2.969654
———————————————————————┴——————————————————————————————————————————————————
> ————————

511 . eststo m_4: reg trustusgov i.posttrump_7days##c.time_zero i.country i.citys
> ize

      Source │       SS           df       MS      Number of obs   =     1,63
> 0
─————————————┼——————————————————————————————   F(10, 1619)     =      7.0
> 0
       Model │  56.4253472        10  5.64253472   Prob > F        =    0.000
> 0
    Residual │  1304.82373     1,619  .805944245   R-squared       =    0.041
> 5
─————————————┼——————————————————————————————   Adj R-squared   =    0.035
> 5
       Total │  1361.24908     1,629  .835634794   Root MSE        =    .8977
> 4

———————————————————————┴——————————————————————————————————————————————————
> ————————
        trustusgov │      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
———————————————————————┼——————————————————————————————————————————————————
> ————————
  1.posttrump_7days │  -.1674952   .1002127    -1.67   0.095    -.3640554
> .0290651
          time_zero │   .0101702   .0172581     0.59   0.556    -.0236804
> .0440207
                    │
    posttrump_7days#│
        c.time_zero │
                  1 │  -.0420598   .0237206    -1.77   0.076    -.0885861
> .0044666
                    │
            country │
           Honduras │   .0378425   .0763515     0.50   0.620    -.1119156
> .1876006
           Paraguay │  -.0806797   .0749194    -1.08   0.282    -.2276289
> .0662695
Dominican Republic  │   .3320068   .0796594     4.17   0.000     .1757604
> .4882532
                    │
            citysize │
         Large City │   .0138933   .1093959     0.13   0.899    -.2006791
> .2284657
```

```
       Medium City |   .0644569   .0938827     0.69   0.492    -.1196875
> .2486013
        Small City |   .0849295   .1034464     0.82   0.412    -.1179734
> .2878323
       Rural Area |   .0463807   .0910698     0.51   0.611    -.1322465
> .2250078
                  |
             _cons |   2.886566   .0936214    30.83   0.000     2.702934
> 3.070198
--------------------+-------------------------------------------------------
> --------

512 . local n3 = `e(N)'

513 .
514 . // Panel C: 7 day bandwidth with Country FE and City Size FE plus covariate
>  adjustment
515 . eststo m_5: reg trustusgov i.posttrump_7days i.country i.citysize male age
> householdincome education working  voted_lastpresidential voteregistered re
> mesas

      Source |       SS           df       MS      Number of obs   =     1,37
> 4
-------------+----------------------------------   F(16, 1357)     =      4.6
> 7
       Model |  58.1562667        16  3.63476667   Prob > F        =    0.000
> 0
    Residual |  1057.16906     1,357  .779048682   R-squared       =    0.052
> 1
-------------+----------------------------------   Adj R-squared   =    0.041
> 0
       Total |  1115.32533     1,373   .81232726   Root MSE        =    .8826
> 4

------------------------------+-----------------------------------------------
> ----------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------+-----------------------------------------------
> ----------
     1.posttrump_7days |  -.2439766   .0510181    -4.78   0.000    -.3440595
>   -.1438937
                       |
               country |
            Honduras |   .1363954   .0811264     1.68   0.093    -.0227514
>    .2955422
            Paraguay |  -.0502324    .082858    -0.61   0.544    -.2127761
>    .1123114
   Dominican Republic |   .3846036    .084302     4.56   0.000     .2192272
```

```
>      .54998
                        │
             citysize   │
          Large City    │  -.0974061   .1162042    -0.84   0.402    -.3253655
>    .1305533
          Medium City   │   .0381087   .0994869     0.38   0.702    -.1570562
>    .2332736
           Small City   │   .0051433   .1105859     0.05   0.963    -.2117946
>    .2220811
           Rural Area   │   .0975422   .0988062     0.99   0.324    -.0962873
>    .2913717
                        │
                  male  │   .1145764   .0506034     2.26   0.024     .0153069
>    .2138458
                   age  │   .0002108   .0017652     0.12   0.905     -.003252
>    .0036737
        householdincome │   .0030952   .0057317     0.54   0.589    -.0081487
>    .0143392
             education  │   .0104757   .0068294     1.53   0.125    -.0029215
>     .023873
               working  │  -.0131936   .0527255    -0.25   0.802     -.116626
>    .0902387
voted_lastpresidential  │   .0856411   .0607633     1.41   0.159    -.0335591
>    .2048414
         voteregistered │  -.1293084   .1038172    -1.25   0.213     -.332968
>    .0743512
               remesas  │    .053158   .0590689     0.90   0.368    -.0627183
>    .1690344
                 _cons  │   2.685848   .1553659    17.29   0.000     2.381065
>    2.990632
------------------------┴------------------------------------------------------------

> ----------
```

```
516 . eststo m_6: reg trustusgov i.posttrump_7days##c.time_zero i.country i.citys
    > ize male age householdincome education working  voted_lastpresidential vote
    > registered remesas

      Source │       SS           df       MS      Number of obs   =     1,37
    > 4
-------------┼------------------------------   F(18, 1355)     =      4.3
    > 2
       Model │    60.52872        18  3.36270666   Prob > F        =    0.000
    > 0
    Residual │  1054.79661     1,355  .778447681   R-squared       =    0.054
    > 3
-------------┼------------------------------   Adj R-squared   =    0.041
    > 7
       Total │  1115.32533     1,373   .81232726   Root MSE        =     .882
    > 3
```

```
------------------------------+---------------------------------------------------------------
> ------------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------+---------------------------------------------------------------
> ------------
     1.posttrump_7days |  -.1647987   .1072764    -1.54   0.125    -.3752445
>    .0456472
            time_zero |   .0037249   .0186987     0.20   0.842    -.0329566
>    .0404064
                      |
       posttrump_7days#|
           c.time_zero |
                     1 |  -.0344526   .0256107    -1.35   0.179    -.0846935
>    .0157884
                      |
               country |
            Honduras |   .1446693   .0812441     1.78   0.075    -.0147087
>    .3040472
             Paraguay |    -.04696   .0830093    -0.57   0.572    -.2098007
>    .1158806
   Dominican Republic |   .3815448   .0846666     4.51   0.000      .215453
>    .5476366
                      |
              citysize |
           Large City |  -.0938094   .1163201    -0.81   0.420    -.3219964
>    .1343777
          Medium City |   .0294597   .0995829     0.30   0.767    -.1658937
>     .224813
           Small City |  -.0000268   .1108741    -0.00   1.000    -.2175302
>    .2174767
           Rural Area |   .0846304   .0990584     0.85   0.393    -.1096942
>     .278955
                      |
                 male |   .1118815    .050609     2.21   0.027      .012601
>    .2111619
                  age |   .0003021   .0017658     0.17   0.864    -.0031618
>    .0037661
       householdincome |   .0030029   .0057307     0.52   0.600    -.0082391
>    .0142449
            education |   .0105829    .006827     1.55   0.121    -.0028097
>    .0239755
              working |  -.0073261    .052813    -0.14   0.890    -.1109301
>    .0962779
voted_lastpresidential |   .0856584   .0607399     1.41   0.159    -.0334961
>    .2048129
        voteregistered |  -.1344301   .1038304    -1.29   0.196     -.338116
>    .0692557
```

```
                remesas |   .0572788   .0592519     0.97   0.334    -.0589567
>    .1735143
                  _cons |   2.702587   .1718492    15.73   0.000     2.365467
>    3.039706
------------------------+------------------------------------------------------
> ----------

517 . local n5 = `e(N)'

518 .
519 . // Panel D: 7 day bandwidth with Country FE, City Size FE, and entropy bala
    > ncing weights
520 . eststo m_7: svy: reg trustusgov i.posttrump_7days i.country i.citysize
    (running regress on estimation sample)

    Survey: Linear regression

    Number of strata   =         1                  Number of obs     =      1,37
    > 5
    Number of PSUs     =     1,375                  Population size   = 1,367.357
    > 7
                                                    Design df         =      1,37
    > 4
                                                    F(   8,   1367)   =       8.6
    > 7
                                                    Prob > F          =     0.000
    > 0
                                                    R-squared         =     0.044
    > 7

------------------------+------------------------------------------------------
> --------
                        |             Linearized
              trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
------------------------+------------------------------------------------------
> --------
  1.posttrump_7days |  -.2335545    .050299    -4.64   0.000    -.3322256   -
> .1348833
                        |
                country |
               Honduras |   .1246594   .0814486     1.53   0.126    -.0351177
> .2844365
               Paraguay |  -.0568783      .0786    -0.72   0.469    -.2110673
> .0973107
Dominican Republic      |   .3997802   .0829944     4.82   0.000     .2369708
> .5625897
                        |
                citysize |
```

```
        Large City |  -.1202091   .1144848    -1.05   0.294     -.344793
> .1043747
       Medium City |   .0132301   .0959849     0.14   0.890    -.1750627
> .2015229
        Small City |  -.0237411   .1048816    -0.23   0.821    -.2294865
> .1820043
        Rural Area |    .051135   .0899757     0.57   0.570    -.1253695
> .2276396
                   |
             _cons |   2.853524   .0634321    44.99   0.000      2.72909
> 2.977959
-------------------+------------------------------------------------------------
> ----------

521 . eststo m_8: svy: reg trustusgov i.posttrump_7days##c.time_zero i.country i.
> citysize
(running regress on estimation sample)

Survey: Linear regression

Number of strata   =         1                  Number of obs     =      1,37
> 5
Number of PSUs     =     1,375                  Population size   = 1,367.357
> 7
                                                Design df         =      1,37
> 4
                                                F(  10,    1365)  =       7.2
> 2
                                                Prob > F          =     0.000
> 0
                                                R-squared         =     0.046
> 7

-------------------+------------------------------------------------------------
> ----------
                   |             Linearized
        trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
-------------------+------------------------------------------------------------
> ----------
  1.posttrump_7days |  -.1621407   .1051761    -1.54   0.123    -.3684639
> .0441825
          time_zero |   .0048307   .0184897     0.26   0.794    -.0314403
> .0411017
                    |
    posttrump_7days#|
        c.time_zero |
                  1 |  -.0344097   .0255164    -1.35   0.178    -.0844651
> .0156457
```

```
                    |
            country |
           Honduras |   .1332691   .0814193     1.64   0.102    -.0264504
> .2929886
           Paraguay |  -.0536201   .0785185    -0.68   0.495    -.2076492
>  .100409
Dominican Republic |   .3974394     .08332     4.77   0.000     .2339912
> .5608875
                    |
           citysize |
         Large City |  -.1162826   .1148026    -1.01   0.311    -.3414899
> .1089248
        Medium City |   .0050115   .0960379     0.05   0.958    -.1833853
> .1934083
         Small City |  -.0277957   .1050888    -0.26   0.791    -.2339476
> .1783562
         Rural Area |   .0380223   .0901105     0.42   0.673    -.1387468
> .2147914
                    |
              _cons |   2.875315   .0939241    30.61   0.000     2.691065
> 3.059565
--------------------+----------------------------------------------------------
> --------

522 . local n7 = `e(N)'

523 .
524 . // Generate variable capturing the sample included in the main analyses
525 . gen sample_reg = e(sample)

526 .
527 . // Generate Figure 2
528 .
529 . coefplot        (m_1, msize(medsmall)) (m_2, msize(medsmall) mcolor(gs9) ci
> opts(lcolor(gs9 gs9))) || ///
>                        (m_3, msize(medsmall)) (m_4, msize(medsmall)) || //
> /
>                        (m_5, msize(medsmall))  (m_6, msize(medsmall)) || /
> //
>                        (m_7, msize(medsmall)) (m_8, msize(medsmall)), ///
>                        drop(*.country *.citysize male age householdincome
>  education working  voted_lastpresidential voteregistered remesas _cons) xl
> ine(0, lpattern(solid)) byopts(row(2)) levels(95 90)      ///
>                        bylabels("A. Full sample, N=`n1' " "B. ± 7 days, N=
> `n3' " "C. ± 7 days & Covariates, N=`n5' " "D. ± 7 days & Balancing, N=`n7'
>  ") subtitle(, size(small)) nokey      ///
>                        rename(1.posttrump = 1.posttrump_7days ///
>                        1.posttrump_14days = 1.posttrump_7days ///
>                        1.posttrump_21days = 1.posttrump_7days ///
```

```
    >                         1.posttrump#c.time_zero = 1.posttrump_7days#c.time_
    > zero ///
    >                         1.posttrump_14days#c.time_zero = 1.posttrump_7days#
    > c.time_zero ///
    >                         1.posttrump_21days#c.time_zero = 1.posttrump_7days#
    > c.time_zero) ///
    >                         coeflabel(1.posttrump_7days = "Treatment"       ///
    >                         1.posttrump_7days#c.time_zero = "Treatment*Days" _c
    > ons = "Constant") ///
    >                         aspect(.4) mlabgap(*2)

530 .
531 . addplot 1: , b1title("", size(small)) norescaling

532 . addplot 2: , b1title("") norescaling

533 . addplot 3: , b1title("Effect on Trust in US Gov't") norescaling

534 . addplot 4: , b1title("Effect on Trust in US Gov't") norescaling

535 .
536 . graph save Figure_1.gph, replace
    (file Figure_1.gph saved)

537 . graph export Figure_1.png, replace
    (file Figure_1.png written in PNG format)

538 .
539 . drop sample_reg

540 .
541 . *Generate accompanying table, which is Appendix Table B.2
542 .
543 . esttab m* using main.tex, ///
    >         drop(*.citysize *.country) unstack starlevels(+ .10 * 0.05 ** 0.01
    > *** 0.001) ///
    >         cells(b(star fmt(%9.2f)) se(par)) stats(N, fmt(%9.0f %9.0g)) replac
    > e label ///
    >         mtitles("Full Sample" "\shortstack{Full Sample \\ with interaction}
    > " "7 day bandwidth" ///
    >         "\shortstack{7 day bandwidth \\ with interaction}" "\shortstack{7 d
    > ay bandwidth \\ and covariates}" ///
    >         "\shortstack{7 day bandwidth \\ and covariates \\ with interaction}
    > " ///
    >         "\shortstack{7 day bandwidth \\ and entropy balancing}" "\shortstac
    > k{7 day bandwidth \\ and entropy balancing \\ with interaction}") ///
    >         nobaselevel collabels(, none) varlabels(_cons Constant) style(tex)
    > prehead("\begin{tabular}{lcccccccc}" ///
    >         \hline\hline) posthead(\hline) prefoot(\hline) postfoot(\hline\hlin
```

```
    > e ///
    >         \multicolumn{8}{l}{\footnotesize $+ p<0.10 * p<0.05 ** p<0.01 *** p
    > <0.001.$ ///
    >         Standard errors in parentheses. All models include country and size
    >  of location fixed effects.}\\ "\end{tabular}" )
    (output written to main.tex)

544 .
545 . ****************************************************
546 . ****************************************************
547 . //4. Predicted Probabilities by Country for Figure 3//
548 . ****************************************************
549 . ****************************************************
550 .
551 . //Predicted probabilities, calculated separately for each country, are base
    > d on are 7-day models (OLS) using covariates & size of location fixed effec
    > ts
552 .
553 . //Generate individual country graphs for Figure 3
554 .
555 . //Dominican Republic
556 . eststo dr: reg dummytrustusg posttrump_7days elsalv paraguay honduras i.cit
    > ysize male age householdincome education working voted_lastpresidential vot
    > eregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,37
    > 4
    -------------+----------------------------------   F(16, 1357)     =      5.2
    > 1
       Model |  17.4147656        16  1.08842285   Prob > F        =    0.000
    > 0
    Residual |  283.462236     1,357  .208888899   R-squared       =    0.057
    > 9
    -------------+----------------------------------   Adj R-squared   =    0.046
    > 8
       Total |  300.877001     1,373  .219138384   Root MSE        =    .4570
    > 4
```

```
------------------------------------------------------------------------------
> ------------
        dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------------------------------------------------------
> ------------
      posttrump_7days |  -.1433926    .026418    -5.43   0.000    -.1952171
>   -.0915681
               elsalv |  -.2144425   .0436529    -4.91   0.000     -.300077
>   -.1288079
             paraguay |  -.2161637    .037967    -5.69   0.000    -.2906441
>   -.1416834
             honduras |  -.1467083   .0378266    -3.88   0.000    -.2209133
>   -.0725033
                      |
             citysize |
          Large City  |  -.0764163   .0601724    -1.27   0.204    -.1944572
>    .0416247
         Medium City  |   .0181522   .0515159     0.35   0.725    -.0829072
>    .1192117
          Small City  |   .0203409   .0572631     0.36   0.722     -.091993
>    .1326748
          Rural Area  |   .0591371   .0511634     1.16   0.248    -.0412309
>    .1595051
                      |
                 male |   .0079392   .0262033     0.30   0.762    -.0434641
>    .0593425
                  age |  -.0002035   .0009141    -0.22   0.824    -.0019966
>    .0015896
      householdincome |  -.0014523    .002968    -0.49   0.625    -.0072746
>      .00437
            education |   .0115795   .0035364     3.27   0.001     .0046422
>    .0185168
              working |  -.0001602   .0273021    -0.01   0.995     -.053719
>    .0533987
voted_lastpresidential |   .0186391   .0314642     0.59   0.554    -.0430847
>    .0803629
       voteregistered |  -.0674139   .0537582    -1.25   0.210    -.1728721
>    .0380442
              remesas |   .0424968   .0305868     1.39   0.165    -.0175058
>    .1024994
                _cons |   .8193863   .0909545     9.01   0.000     .6409597
>    .9978129
------------------------------------------------------------------------------
> ------------
```

```
557 . margins, at(posttrump_7days = (0 1) elsalv = 0 paraguay = 0 honduras = 0)

    Predictive margins                              Number of obs     =      1,37
    > 4
    Model VCE    : OLS

    Expression   : Linear prediction, predict()

    1._at        : postt~_7days    =           0
                   elsalv          =           0
                   paraguay        =           0
                   honduras        =           0

    2._at        : postt~_7days    =           1
                   elsalv          =           0
                   paraguay        =           0
                   honduras        =           0

    -------------+------------------------------------------------------------
    > -
                 |            Delta-method
                 |     Margin   Std. Err.      t    P>|t|     [95% Conf. Interval
    > ]
    -------------+------------------------------------------------------------
    > -
            _at  |
             1   |   .8906966   .0310985    28.64   0.000     .8296903    .951702
    > 9
             2   |   .7473039   .0290913    25.69   0.000     .6902351    .804372
    > 8
    -------------+------------------------------------------------------------
    > -

558 . marginsplot, recast(scatter) xscale(range(-.5 1.5)) title("Dominican Republ
    > ic") ytitle("") xlabel(0 "Before Election" 1 "After Election", labsize(vsma
    > ll)) xtitle("") aspect(2.5)

      Variables that uniquely identify margins: posttrump_7days
```

```
559 .
560 . graph save predictedprob_DR.gph, replace
    (file predictedprob_DR.gph saved)

561 . graph export predictedprob_DR.png, replace
    (file predictedprob_DR.png written in PNG format)

562 .
563 . //El Salvador
564 . eststo es: reg dummytrustusg posttrump_7days elsalv paraguay honduras i.cit
    > ysize male age householdincome education working voted_lastpresidential vot
    > eregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,37
    > 4
-------------+----------------------------------   F(16, 1357)     =      5.2
    > 1
       Model |  17.4147656        16  1.08842285   Prob > F        =    0.000
    > 0
    Residual |  283.462236     1,357  .208888899   R-squared       =    0.057
    > 9
-------------+----------------------------------   Adj R-squared   =    0.046
    > 8
       Total |  300.877001     1,373  .219138384   Root MSE        =    .4570
    > 4

------------------------------------------------------------------------------
    > ----------
        dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
----------------------+-------------------------------------------------------
    > ----------
      posttrump_7days |  -.1433926    .026418    -5.43   0.000    -.1952171
    >   -.0915681
              elsalv |  -.2144425   .0436529    -4.91   0.000     -.300077
    >   -.1288079
            paraguay |  -.2161637    .037967    -5.69   0.000    -.2906441
    >   -.1416834
            honduras |  -.1467083   .0378266    -3.88   0.000    -.2209133
    >   -.0725033
                     |
            citysize |
          Large City |  -.0764163   .0601724    -1.27   0.204    -.1944572
    >    .0416247
         Medium City |   .0181522   .0515159     0.35   0.725    -.0829072
    >    .1192117
          Small City |   .0203409   .0572631     0.36   0.722     -.091993
    >    .1326748
          Rural Area |   .0591371   .0511634     1.16   0.248    -.0412309
```

```
>    .1595051
                        |
                   male |   .0079392   .0262033     0.30   0.762    -.0434641
>    .0593425
                    age |  -.0002035   .0009141    -0.22   0.824    -.0019966
>    .0015896
      householdincome |  -.0014523    .002968    -0.49   0.625    -.0072746
>      .00437
              education |   .0115795   .0035364     3.27   0.001     .0046422
>    .0185168
                working |  -.0001602   .0273021    -0.01   0.995     -.053719
>    .0533987
voted_lastpresidential |   .0186391   .0314642     0.59   0.554    -.0430847
>    .0803629
       voteregistered |  -.0674139   .0537582    -1.25   0.210    -.1728721
>    .0380442
                remesas |   .0424968   .0305868     1.39   0.165    -.0175058
>    .1024994
                  _cons |   .8193863   .0909545     9.01   0.000     .6409597
>    .9978129
------------------------+------------------------------------------------------------
> ----------
```

```
565 . margins, at(posttrump_7days = (0 1) elsalv = 1 paraguay = 0 honduras = 0)

Predictive margins                              Number of obs     =      1,37
> 4
Model VCE    : OLS

Expression   : Linear prediction, predict()

1._at        : postt~_7days    =           0
               elsalv          =           1
               paraguay        =           0
               honduras        =           0

2._at        : postt~_7days    =           1
               elsalv          =           1
               paraguay        =           0
               honduras        =           0
```

```
------------------------------------------------------------------------------
> ─
             |            Delta-method
             |     Margin   Std. Err.      t    P>|t|     [95% Conf. Interval
> ]
-------------+----------------------------------------------------------------
> ─
        _at  |
          1  |   .6762541   .0335661    20.15   0.000     .6104071    .742101
> 1
          2  |   .5328615   .0314935    16.92   0.000     .4710802    .594642
> 7
------------------------------------------------------------------------------
> ─
```

```
566 . marginsplot, recast(scatter) xscale(range(-.5 1.5)) title("El Salvador") yt
> itle("") xlabel(0 "Before Election" 1 "After Election", labsize(vsmall))  x
> title("") aspect(2.5)

  Variables that uniquely identify margins: posttrump_7days

567 .
568 . graph save predictedprob_ES.gph, replace
(file predictedprob_ES.gph saved)

569 . graph export predictedprob_ES.png, replace
(file predictedprob_ES.png written in PNG format)

570 .
571 . //Honduras
572 . eststo hon: reg dummytrustusg posttrump_7days elsalv paraguay honduras i.ci
> tysize male age householdincome education working voted_lastpresidential vo
> teregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,37
> 4
-------------+----------------------------------   F(16, 1357)     =      5.2
> 1
       Model |  17.4147656        16  1.08842285   Prob > F        =    0.000
> 0
    Residual |  283.462236     1,357  .208888899   R-squared       =    0.057
> 9
-------------+----------------------------------   Adj R-squared   =    0.046
> 8
       Total |  300.877001     1,373  .219138384   Root MSE        =    .4570
> 4
```

```
------------------------------------------------------------------------------
> ------------
        dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------------------------------------------------------
> ------------
      posttrump_7days |  -.1433926    .026418    -5.43   0.000    -.1952171
>   -.0915681
               elsalv |  -.2144425   .0436529    -4.91   0.000     -.300077
>   -.1288079
             paraguay |  -.2161637    .037967    -5.69   0.000    -.2906441
>   -.1416834
             honduras |  -.1467083   .0378266    -3.88   0.000    -.2209133
>   -.0725033
                      |
             citysize |
          Large City  |  -.0764163   .0601724    -1.27   0.204    -.1944572
>    .0416247
         Medium City  |   .0181522   .0515159     0.35   0.725    -.0829072
>    .1192117
          Small City  |   .0203409   .0572631     0.36   0.722     -.091993
>    .1326748
          Rural Area  |   .0591371   .0511634     1.16   0.248    -.0412309
>    .1595051
                      |
                 male |   .0079392   .0262033     0.30   0.762    -.0434641
>    .0593425
                  age |  -.0002035   .0009141    -0.22   0.824    -.0019966
>    .0015896
      householdincome |  -.0014523    .002968    -0.49   0.625    -.0072746
>      .00437
            education |   .0115795   .0035364     3.27   0.001     .0046422
>    .0185168
              working |  -.0001602   .0273021    -0.01   0.995     -.053719
>    .0533987
voted_lastpresidential |   .0186391   .0314642     0.59   0.554    -.0430847
>    .0803629
       voteregistered |  -.0674139   .0537582    -1.25   0.210    -.1728721
>    .0380442
              remesas |   .0424968   .0305868     1.39   0.165    -.0175058
>    .1024994
                _cons |   .8193863   .0909545     9.01   0.000     .6409597
>    .9978129
------------------------------------------------------------------------------
> ------------
```

```
573 . margins, at(posttrump_7days = (0 1) elsalv = 0 paraguay = 0 honduras = 1)

    Predictive margins                              Number of obs     =      1,37
    > 4
    Model VCE    : OLS

    Expression   : Linear prediction, predict()

    1._at        : postt~_7days    =           0
                   elsalv          =           0
                   paraguay        =           0
                   honduras        =           1

    2._at        : postt~_7days    =           1
                   elsalv          =           0
                   paraguay        =           0
                   honduras        =           1

    -------------+------------------------------------------------------------
    > -
                 |            Delta-method
                 |     Margin   Std. Err.      t    P>|t|     [95% Conf. Interval
    > ]
    -------------+------------------------------------------------------------
    > -
            _at  |
             1   |   .7439883   .0286696    25.95   0.000     .6877467    .800229
    > 9
             2   |   .6005956   .0307009    19.56   0.000     .5403693     .66082
    > 2
    -------------+------------------------------------------------------------
    > -

574 . marginsplot, recast(scatter) xscale(range(-.5 1.5)) title("Honduras") ytitl
    > e("") xlabel(0 "Before Election" 1 "After Election", labsize(vsmall))  xtit
    > le("") aspect(2.5)

      Variables that uniquely identify margins: posttrump_7days
```

```
575 .
576 . graph save predictedprob_HON.gph, replace
    (file predictedprob_HON.gph saved)

577 . graph export predictedprob_HON.png, replace
    (file predictedprob_HON.png written in PNG format)

578 .
579 . //Paraguay
580 . eststo py: reg dummytrustusg posttrump_7days elsalv paraguay honduras i.cit
    > ysize male age householdincome education working voted_lastpresidential vot
    > eregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,37
    > 4
-------------+----------------------------------   F(16, 1357)     =      5.2
    > 1
       Model |  17.4147656        16  1.08842285   Prob > F        =    0.000
    > 0
    Residual |  283.462236     1,357  .208888899   R-squared       =    0.057
    > 9
-------------+----------------------------------   Adj R-squared   =    0.046
    > 8
       Total |  300.877001     1,373  .219138384   Root MSE        =    .4570
    > 4

------------------------------------------------------------------------------
    > ------------
        dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
----------------------+-------------------------------------------------------
    > ------------
      posttrump_7days |  -.1433926    .026418    -5.43   0.000    -.1952171
    >   -.0915681
              elsalv |  -.2144425   .0436529    -4.91   0.000     -.300077
    >   -.1288079
            paraguay |  -.2161637    .037967    -5.69   0.000    -.2906441
    >   -.1416834
            honduras |  -.1467083   .0378266    -3.88   0.000    -.2209133
    >   -.0725033
                     |
            citysize |
         Large City  |  -.0764163   .0601724    -1.27   0.204    -.1944572
    >    .0416247
        Medium City  |   .0181522   .0515159     0.35   0.725    -.0829072
    >    .1192117
         Small City  |   .0203409   .0572631     0.36   0.722     -.091993
    >    .1326748
         Rural Area  |   .0591371   .0511634     1.16   0.248    -.0412309
```

```
>    .1595051
                          |
                   male |   .0079392   .0262033     0.30   0.762    -.0434641
>    .0593425
                    age |  -.0002035   .0009141    -0.22   0.824    -.0019966
>    .0015896
      householdincome |  -.0014523    .002968    -0.49   0.625    -.0072746
>      .00437
              education |   .0115795   .0035364     3.27   0.001     .0046422
>    .0185168
                working |  -.0001602   .0273021    -0.01   0.995     -.053719
>    .0533987
voted_lastpresidential |   .0186391   .0314642     0.59   0.554    -.0430847
>    .0803629
       voteregistered |  -.0674139   .0537582    -1.25   0.210    -.1728721
>    .0380442
                remesas |   .0424968   .0305868     1.39   0.165    -.0175058
>    .1024994
                  _cons |   .8193863   .0909545     9.01   0.000     .6409597
>    .9978129
------------------------+------------------------------------------------------------------
> ----------
```

```
581 . margins, at(posttrump_7days = (0 1) elsalv = 0 paraguay = 1 honduras = 0)

Predictive margins                              Number of obs     =      1,37
> 4
Model VCE    : OLS

Expression   : Linear prediction, predict()

1._at        : postt~_7days    =           0
               elsalv          =           0
               paraguay        =           1
               honduras        =           0

2._at        : postt~_7days    =           1
               elsalv          =           0
               paraguay        =           1
               honduras        =           0
```

```
------------------------------------------------------------------------------
> -
             |            Delta-method
             |     Margin   Std. Err.      t    P>|t|     [95% Conf. Interval
> ]
-------------+----------------------------------------------------------------
> -
         _at |
          1  |   .6745329   .0284194    23.73   0.000     .6187821    .730283
> 7
          2  |   .5311402   .0318516    16.68   0.000     .4686566    .593623
> 9
------------------------------------------------------------------------------
> -

582 . marginsplot, recast(scatter) xscale(range(-.5 1.5)) title("Paraguay") ytitl
    > e("") xlabel(0 "Before Election" 1 "After Election", labsize(vsmall))  xtit
    > le("") aspect(2.5)

      Variables that uniquely identify margins: posttrump_7days

583 .
584 . graph save predictedprob_PAR.gph, replace
    (file predictedprob_PAR.gph saved)

585 . graph export predictedprob_PAR.png, replace
    (file predictedprob_PAR.png written in PNG format)

586 .
587 . //Combine individual country graphs for combined Figure 3
588 . gr combine predictedprob_DR.gph predictedprob_ES.gph predictedprob_HON.gph
    > predictedprob_PAR.gph, ycommon row(1)  l1("Predicted Probability")

589 .
590 . graph save predictedprob_combined.gph, replace
    (file predictedprob_combined.gph saved)
```

```
591 . graph export predictedprob_combined.png, replace
    (file predictedprob_combined.png written in PNG format)

592 .
593 . *Output results for Figure 3 in table form
594 .
595 . esttab dr using eachcountry.tex, ///
    >         drop(*.citysize ) unstack starlevels(+ .10 * 0.05 ** 0.01 *** 0.001
    > ) ///
    >         cells(b(star fmt(%9.2f)) se(par)) stats(N, fmt(%9.0f %9.0g)) replac
    > e label ///
    >         mtitles("Trust in the US Government")  ///
    >         nobaselevel collabels(, none) varlabels(_cons Constant posttrump_7d
    > ays "Post Trump, 7-day Window" citysize "City Size" male "Male" age "Age" /
    > //
    >         householdincome "Household Income"  education "Education" working "
    > Working" votedlast "Voted Last Presidential Election" ///
    >         voteregistered "Registered to Vote" remesas "Remittances" elsalv "E
    > l Salvador" paraguay "Paraguay" honduras "Honduras") style(tex) prehead("\b
    > egin{tabular}{lc}" ///
    >         \hline\hline) posthead(\hline) prefoot(\hline) postfoot(\hline\hlin
    > e ///
    >         \multicolumn{2}{l}{\footnotesize $+ p<0.10 * p<0.05 ** p<0.01 *** p
    > <0.001.$ ///
    >         Standard errors in parentheses. \\ All models include size of locat
    > ion fixed effects.}\\ "\end{tabular}" )
    (output written to eachcountry.tex)

596 .
597 . ****************************************
598 . ****************************************
599 . //5. Placebo tests for Figures 4 and 5//
600 . ****************************************
601 . ****************************************
602 .
603 . **Placebo test 1 -- Faux election & FIGURE 4**
604 .
```

```
605 . //Muñoz et al recommend a placebo test with a fictional 'treatment'
606 . //First, we find the median date the control subjects were interviewed and
    > then designate
607 . //that date as the "treatment." Then, using only control subjects,
608 . //we provide a placebo test for pre/post treatment differences
609 .
610 . //Because fieldwork began on slightly different dates in each of our 4 coun
    > tries, the
611 . //median date is different across countries.
612 .
613 . //These models use covariates, 7-day bandwidth, and country and size of loc
    > ation fixed effects.//
614 . //As such, they are comparable to models reported in Panel C of Figure 2.//
615 .
616 .
617 . //Create placebo variable by country
618 . sum fecha if posttrump==0 & country==3, detail

                        Date of Interview
-------------------------------------------------------------
      Percentiles      Smallest
 1%       20753          20753
 5%       20753          20753
10%       20754          20753       Obs                 614
25%       20756          20753       Sum of Wgt.         614

50%       20759                      Mean           20759.04
                        Largest       Std. Dev.      3.897575
75%       20763          20765
90%       20764          20765       Variance       15.19109
95%       20765          20765       Skewness       .0353091
99%       20765          20765       Kurtosis       1.656311

619 .
620 . //Among pre-treatment observations in El Salvador, the median interview dat
    > a is 20759.//
621 . //We call the median, "Placebo Election Day." That means our first post-tre
    > atment date is the median+1//
```

```
622 . gen placebo=1 if fecha>20759 & fecha<=20766 & country==3
    (5,892 missing values generated)

623 . replace placebo=0 if fecha<=20759 & country==3
    (349 real changes made)

624 .
625 . sum fecha if posttrump==0 & country==4, detail
```

Date of Interview

Percentiles		Smallest		
1%	**20741**	**20741**		
5%	**20742**	**20741**		
10%	**20744**	**20741**	Obs	**1,193**
25%	**20748**	**20741**	Sum of Wgt.	**1,193**
50%	**20754**		Mean	**20753.89**
		Largest	Std. Dev.	**6.988782**
75%	**20760**	**20766**		
90%	**20763**	**20766**	Variance	**48.84308**
95%	**20765**	**20766**	Skewness	**-.0706079**
99%	**20766**	**20766**	Kurtosis	**1.961725**

```
626 .
627 . //Among pre-treatment observations in Honduras, the median interview data i
    > s 20754.//
628 . replace placebo=1 if fecha>20754 & fecha<=20766 & country==4
    (575 real changes made)

629 . replace placebo=0 if fecha<=20754 & country==4
    (618 real changes made)

630 .
631 . sum fecha if posttrump==0 & country==12, detail
```

Date of Interview

Percentiles		Smallest		
1%	**20746**	**20746**		
5%	**20748**	**20746**		
10%	**20751**	**20746**	Obs	**910**
25%	**20756**	**20746**	Sum of Wgt.	**910**

```
    50%        20762                       Mean           20759.5
                            Largest       Std. Dev.      5.340495
    75%        20764          20766
    90%        20765          20766       Variance       28.52088
    95%        20766          20766       Skewness      -.8364296
    99%        20766          20766       Kurtosis       2.784687

632 .
633 . //Among pre-treatment observations in Paraguay, the median interview data i
    > s 20762.//
634 . replace placebo=1 if fecha>20762 & fecha<=20766 & country==12
    (351 real changes made)

635 . replace placebo=0 if fecha<=20762 & country==12
    (559 real changes made)

636 .
637 . sum fecha if posttrump==0 & country==21, detail

                        Date of Interview
-------------------------------------------------------------
      Percentiles      Smallest
 1%         20749          20749
 5%         20749          20749
10%         20750          20749       Obs                 641
25%         20752          20749       Sum of Wgt.         641

50%         20756                      Mean           20757.06
                            Largest       Std. Dev.      5.197317
75%         20761          20766
90%         20763          20766       Variance       27.01211
95%         20766          20766       Skewness       .0481767
99%         20766          20766       Kurtosis       1.725375

638 .
639 . //Among pre-treatment observations in the Dominican Republic, the median in
    > terview data is 20756.//
```

```
640 . replace placebo=1 if fecha>20756 & fecha<=20766 & country==21
    (314 real changes made)

641 . replace placebo=0 if fecha<=20756 & country==21
    (327 real changes made)

642 .
643 . //Create running time variable by country. We create a new time_zero variab
    > le, where zero is the median+1 date in each country
644 .
645 . //Code the placebo time zero variable for El Salvador
646 . gen placebo_time_zero=.
    (6,157 missing values generated)

647 . replace placebo_time_zero=fecha-20760 if country==3
    (1,551 real changes made)

648 .
649 . //Code the placebo time zero variable for Honduras
650 . replace placebo_time_zero=fecha-20755 if country==4
    (1,560 real changes made)

651 .
652 . //Code the placebo time zero variable for Paraguay
653 . replace placebo_time_zero=fecha-20763 if country==12
    (1,528 real changes made)

654 .
655 . //Code the placebo time zero variable for the Dominican Republic
656 . replace placebo_time_zero=fecha-20757 if country==21
    (1,518 real changes made)

657 .
658 . //Generate a 7-day placebo bandwidth
659 . gen placebo_7days=.
    (6,157 missing values generated)
```

```
660 . replace placebo_7days=0 if placebo==0 & placebo_time_zero<=6 & placebo_time
    > _zero>=-7
    (1,378 real changes made)

661 . replace placebo_7days=1 if placebo==1 & placebo_time_zero<=6 & placebo_time
    > _zero>=-7
    (1,249 real changes made)

662 . label var placebo_time_zero "Days"

663 .
664 . //Run the placebo test. All models include a running time variable interact
    > ion, as with our main models.
665 .
666 . eststo clear

667 .
668 . //Fake Election Placebo Test, Naive
669 .
670 . eststo m_1: reg trustusgov i.placebo_7days

      Source |       SS           df       MS      Number of obs   =     1,71
    > 5
-------------+----------------------------------   F(1, 1713)      =      0.4
    > 4
       Model |  .331149263         1  .331149263   Prob > F        =    0.507
    > 3
    Residual |  1289.78197     1,713  .752937519   R-squared       =    0.000
    > 3
-------------+----------------------------------   Adj R-squared   =   -0.000
    > 3
       Total |  1290.11312     1,714  .752691435   Root MSE        =    .8677
    > 2

------------------------------------------------------------------------------
    > ----
     trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inter
    > val]
----------------+-------------------------------------------------------------
    > ----
1.placebo_7days |  -.0278885   .0420526    -0.66   0.507    -.1103683    .054
    > 5913
          _cons |   3.035522    .028469   106.63   0.000     2.979684     3.0
    > 9136
------------------------------------------------------------------------------
    > ----
```

```
671 . eststo m_2: reg trustusgov i.placebo_7days##c.placebo_time_zero

      Source |       SS           df       MS      Number of obs   =     1,71
> 5
-------------+----------------------------------   F(3, 1711)      =      1.3
> 4
       Model |  3.02471094         3  1.00823698   Prob > F        =    0.259
> 6
    Residual |  1287.08841     1,711  .752243371   R-squared       =    0.002
> 3
-------------+----------------------------------   Adj R-squared   =    0.000
> 6
       Total |  1290.11312     1,714  .752691435   Root MSE        =    .8673
> 2

------------------------------------------------------------------------------
> --------
        trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
-------------------+----------------------------------------------------------
> --------
   1.placebo_7days |  -.0571229   .0865511    -0.66   0.509      -.22688
> .1126341
  placebo_time_zero |  -.0129352   .0137716    -0.94   0.348    -.0399461
> .0140757
                    |
     placebo_7days#|
c.placebo_time_zero |
                  1 |   .0412998   .0220863     1.87   0.062    -.0020192
> .0846189
                    |
              _cons |   2.982333   .0633755    47.06   0.000     2.858031
> 3.106635
------------------------------------------------------------------------------
> --------

672 .
```

```
673 . //Fake Election Placebo Test, Fixed Effects Only
674 .
675 . eststo m_3: reg trustusgov i.placebo_7days i.country i.citysize

      Source |       SS           df       MS      Number of obs   =     1,71
> 5
-------------+----------------------------------   F(8, 1706)      =      5.4
> 4
       Model |  32.0737784         8   4.0092223   Prob > F        =    0.000
> 0
    Residual |  1258.03934     1,706  .737420481   R-squared       =    0.024
> 9
-------------+----------------------------------   Adj R-squared   =    0.020
> 3
       Total |  1290.11312     1,714  .752691435   Root MSE        =    .8587
> 3

------------------------------------------------------------------------------
> --------
        trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
-------------------+----------------------------------------------------------
> --------
   1.placebo_7days |  -.0573232   .0429844    -1.33   0.183     -.141631
> .0269845
                   |
           country |
          Honduras |    .168185   .0642857     2.62   0.009     .0420979
> .2942721
          Paraguay |   -.085379   .0665408    -1.28   0.200    -.2158891
> .0451311
Dominican Republic |     .23393   .0602213     3.88   0.000     .1158145
> .3520454
                   |
           citysize |
       Large City  |   .1501355      .0718     2.09   0.037     .0093101
> .2909608
      Medium City  |   .0908226   .0730815     1.24   0.214    -.0525163
> .2341614
       Small City  |   .1346574   .0794706     1.69   0.090    -.0212126
> .2905275
       Rural Area  |    .142231   .0692463     2.05   0.040     .0064144
> .2780476
                   |
             _cons |   2.875241   .0487524    58.98   0.000      2.77962
> 2.970862
------------------------------------------------------------------------------
> --------
```

```
676 . eststo m_4: reg trustusgov i.placebo_7days##c.placebo_time_zero i.country i
    > .citysize

      Source │       SS           df       MS      Number of obs   =     1,71
    > 5
─────────────┼──────────────────────────────────   F(10, 1704)     =      4.3
    > 6
       Model │  32.1600877        10  3.21600877   Prob > F        =    0.000
    > 0
    Residual │  1257.95303     1,704  .738235347   R-squared       =    0.024
    > 9
─────────────┼──────────────────────────────────   Adj R-squared   =    0.019
    > 2
       Total │  1290.11312     1,714  .752691435   Root MSE        =    .8592
    > 1

─────────────────────┼──────────────────────────────────────────────────────────
    > ─────────
        trustusgov │      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
    > nterval]
─────────────────────┼──────────────────────────────────────────────────────────
    > ─────────
    1.placebo_7days │  -.0397818   .0891136    -0.45   0.655    -.2145655
    > .1350018
  placebo_time_zero │  -.0047523   .0139634    -0.34   0.734    -.0321395
    > .0226349
                    │
      placebo_7days#│
    c.placebo_time_zero
                  1 │   .0055665   .0236356     0.24   0.814    -.0407914
    > .0519244
                    │
            country │
          Honduras  │   .1687596   .0644727     2.62   0.009     .0423057
    > .2952135
           Paraguay │  -.0840099   .0692536    -1.21   0.225     -.219841
    > .0518212
Dominican Republic   │   .2332059   .0607223     3.84   0.000     .1141078
    >  .352304
                    │
            citysize │
         Large City  │   .1446615   .0743691     1.95   0.052     -.001203
    > .2905259
        Medium City │   .0887579   .0740084     1.20   0.231     -.056399
    > .2339148
         Small City │   .1321306   .0798573     1.65   0.098     -.024498
    > .2887592
         Rural Area │   .1402267   .0696244     2.01   0.044     .0036683
    > .2767852
```

```
               _cons |    2.857295   .0719019    39.74   0.000      2.71627
>  2.99832
-----------------------------------------------------------------------------
> ---------

677 .
678 . //Fake Election Placebo Test, Fixed Effects Plus Covariate Adjustment
679 .
680 . eststo m_5: reg trustusgov i.placebo_7days i.country i.citysize male age ed
    > ucation working voted_last household voteregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,42
> 4
-------------+----------------------------------   F(16, 1407)     =      3.0
> 6
       Model |  35.8795813        16  2.24247383   Prob > F        =    0.000
> 0
    Residual |  1030.86691     1,407  .732670155   R-squared       =    0.033
> 6
-------------+----------------------------------   Adj R-squared   =    0.022
> 6
       Total |  1066.74649     1,423  .749646162   Root MSE        =    .8559
> 6

-----------------------------+-----------------------------------------------
> ----------
            trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
-----------------------------+-----------------------------------------------
> ----------
      1.placebo_7days |  -.0376152   .0470442    -0.80   0.424    -.1298996
>    .0546691
                      |
               country |
             Honduras |   .2119639    .069614     3.04   0.002     .0754055
>    .3485222
             Paraguay |  -.0673562   .0742634    -0.91   0.365    -.2130351
>    .0783226
   Dominican Republic |   .2141626   .0655526     3.27   0.001     .0855712
>     .342754
                      |
              citysize |
           Large City |   .1340005   .0785317     1.71   0.088    -.0200512
>    .2880523
          Medium City |    .127268   .0809557     1.57   0.116    -.0315389
>    .2860749
           Small City |   .1159111   .0878019     1.32   0.187    -.0563256
>    .2881478
```

```
            Rural Area │   .1902272   .0806267     2.36   0.018     .0320658
>    .3483886
                       │
                  male │   .0585931   .0478742     1.22   0.221    -.0353194
>    .1525057
                   age │   -.002112   .0016292    -1.30   0.195     -.005308
>     .001084
             education │   .0044383   .0065042     0.68   0.495    -.0083206
>    .0171972
               working │  -.0452197   .0501552    -0.90   0.367    -.1436067
>    .0531673
voted_lastpresidential │   .1039161   .0575977     1.80   0.071    -.0090705
>    .2169027
       householdincome │   .0051755   .0053075     0.98   0.330    -.0052361
>     .015587
        voteregistered │  -.0491383   .0974082    -0.50   0.614    -.2402193
>    .1419426
               remesas │   .0359496   .0559958     0.64   0.521    -.0738946
>    .1457939
                 _cons │   2.779959   .1457221    19.08   0.000     2.494103
>    3.065815
───────────────────────┴──────────────────────────────────────────────────────
> ──────────
```

```
681 . eststo m_6: reg trustusgov i.placebo_7days##c.placebo_time_zero i.country i
    > .citysize male age education working voted_last household voteregistered re
    > mesas

      Source │       SS           df       MS      Number of obs   =     1,42
> 4
─────────────┼──────────────────────────────────   F(18, 1405)     =      2.7
> 9
       Model │   36.755021         18  2.04194561   Prob > F        =    0.000
> 1
    Residual │  1029.99147      1,405  .733090013   R-squared       =    0.034
> 5
─────────────┼──────────────────────────────────   Adj R-squared   =    0.022
> 1
       Total │  1066.74649      1,423  .749646162   Root MSE        =    .8562
> 1
```

```
------------------------------------------------------------------------------
> ------------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------------------------------------------------------
> ------------
      1.placebo_7days |   .0000665   .0983116     0.00   0.999    -.1927868
>    .1929198
    placebo_time_zero |  -.0154302   .0152649    -1.01   0.312    -.0453746
>    .0145142
                      |
        placebo_7days#|
  c.placebo_time_zero |
                    1 |   .0247953   .0261086     0.95   0.342    -.0264208
>    .0760114
                      |
              country |
            Honduras  |   .2150475   .0698201     3.08   0.002     .0780845
>    .3520104
            Paraguay  |   -.054713   .0774518    -0.71   0.480    -.2066465
>    .0972205
  Dominican Republic  |   .2083221   .0662561     3.14   0.002     .0783506
>    .3382936
                      |
             citysize |
          Large City  |   .1103564   .0817932     1.35   0.177    -.0500935
>    .2708063
         Medium City  |   .1149625   .0821888     1.40   0.162    -.0462635
>    .2761885
          Small City  |   .1065741   .0882656     1.21   0.227    -.0665724
>    .2797206
          Rural Area  |   .1806308   .0811814     2.23   0.026      .021381
>    .3398805
                      |
                 male |   .0589712   .0478931     1.23   0.218    -.0349786
>    .1529209
                  age |  -.0021176   .0016298    -1.30   0.194    -.0053147
>    .0010795
            education |   .0046467   .0065105     0.71   0.476    -.0081245
>     .017418
              working |  -.0455549   .0501824    -0.91   0.364    -.1439953
>    .0528855
voted_lastpresidential |     .10402   .0576684     1.80   0.071    -.0091054
>    .2171454
      householdincome |   .0049537   .0053156     0.93   0.352    -.0054736
>    .0153811
       voteregistered |   -.047505   .0974488    -0.49   0.626    -.2386657
>    .1436558
              remesas |    .036962   .0560309     0.66   0.510    -.0729512
```

```
>    .1468753
       _cons |   2.720977   .1576242    17.26   0.000     2.411773
>    3.030181
-------------+----------------------------------------------------------------
> ------------

682 .
683 . //Generate variable capturing the sample included in the main analyses
684 . gen sample_reg = e(sample)

685 .
686 . //Generate Figure 4
687 .
688 . coefplot        (m_1, msize(medsmall)) (m_2, msize(medsmall) mcolor(gs9) ci
    > opts(lcolor(gs9 gs9))) || ///
    >                       (m_3, msize(medsmall)) (m_4, msize(medsmall)) || //
    > /
    >                       (m_5, msize(medsmall))  (m_6, msize(medsmall)) ,  /
    > //
    >                       drop(*.country *.citysize male age householdincome
    > citysize education working  voted_lastpresidential voteregistered remesas _
    > cons) xline(0, lpattern(solid)) byopts(row(1)) levels(95 90)      ///
    >                       bylabels("A. ± 7 days, Naive" "B. ± 7 days, FE" "C.
    >  ± 7 days, FE & Covariates") subtitle(, size(small)) nokey        ///
    >                       coeflabel(1.placebo_7days = "Placebo Election"  ///
    >                       1.placebo_7days#c.placebo_time_zero = "Placebo Elec
    > tion*Days" _cons = "Constant") ///
    >                       aspect(.4) mlabgap(*2)

689 .
690 . addplot 1: , b1title("Effect on Trust in US Gov't", size(small)) norescalin
    > g

691 . addplot 2: , b1title("Effect on Trust in US Gov't") norescaling

692 . addplot 3: , b1title("Effect on Trust in US Gov't") norescaling
```

```
693 .
694 . graph save Figure_placebo2.gph, replace
    (file Figure_placebo2.gph saved)

695 . graph export Figure_placebo2.png, replace
    (file Figure_placebo2.png written in PNG format)

696 .
697 . *Generate accompanying table, which is Appendix Table B.6.
698 .
699 . esttab m* using placebo_fakeelection.tex, ///
    >         drop(*.citysize *.country) unstack starlevels(+ .10 * 0.05 ** 0.01
    > *** 0.001) ///
    >         cells(b(star fmt(%9.2f)) se(par)) stats(N, fmt(%9.0f %9.0g)) replac
    > e label ///
    >         mtitles("± 7 Days" "\shortstack{± 7 Days \\ with interaction}" "± 7
    >  Days, Fixed Effects" ///
    >         "\shortstack{± 7 Days, Fixed Effects \\ with interaction}" "\shorts
    > tack{± 7 Days,\\ Cov. Adj.}" ///
    >         "\shortstack{± 7 Days,\\ Cov. Adj. \\ with interaction}") ///
    >         nobaselevel collabels(, none) varlabels(_cons Constant) style(tex)
    > prehead("\begin{tabular}{lcccccc}" ///
    >         \hline\hline) posthead(\hline) prefoot(\hline) postfoot(\hline\hlin
    > e ///
    >         \multicolumn{7}{l}{\footnotesize $+ p<0.10 * p<0.05 ** p<0.01 *** p
    > <0.001.$ ///
    >         Standard errors in parentheses. All models include country and size
    >  of location fixed effects.}\\ "\end{tabular}" )
    (output written to placebo_fakeelection.tex)

700 .
701 . drop sample_reg

702 .
703 .
704 . ** Placebo test 2: trust in other foreign entities for Figure 5 **
705 .
```

```
706 . //These models use covariates, 7-day bandwidth, and country and size of loc
    > ation fixed effects.//
707 . //As such, they are comparable to models reported in Panel C of Figure 2.//
708 .
709 . eststo clear

710 .
711 . //Trust in China
712 . eststo m_1: reg trustchina i.posttrump_7days i.country i.citysize male age
    > education working voted_last household voteregistered remesas

      Source |       SS           df       MS      Number of obs   =       76
    > 6
-------------+----------------------------------   F(16, 749)      =      3.5
    > 3
       Model |  53.1515079        16  3.32196924   Prob > F        =    0.000
    > 0
    Residual |  704.169641       749  .940146383   R-squared       =    0.070
    > 2
-------------+----------------------------------   Adj R-squared   =    0.050
    > 3
       Total |  757.321149       765  .989962286   Root MSE        =    .9696
    > 1

------------------------------------------------------------------------------
    > ----------
           trustchina |      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
------------------------------------------------------------------------------
    > ----------
    1.posttrump_7days |   .0168235   .0769932     0.22   0.827    -.1343247
    >    .1679717
                      |
              country |
             Honduras |  -.0399581   .1249092    -0.32   0.749     -.285172
    >    .2052557
             Paraguay |  -.0145634   .1208393    -0.12   0.904    -.2517875
    >    .2226607
   Dominican Republic |   .0576552    .127854     0.45   0.652    -.1933396
    >    .3086499
                      |
              citysize |
           Large City |   .0043135   .1705966     0.03   0.980    -.3305909
    >    .3392178
          Medium City |  -.0646495   .1464671    -0.44   0.659    -.3521844
    >    .2228854
           Small City |   .0273981   .1693094     0.16   0.871    -.3049794
    >    .3597755
           Rural Area |  -.1524508   .1482869    -1.03   0.304    -.4435582
```

```
>    .1386567
                        |
                  male |   .3148474   .0765593     4.11   0.000     .1645511
>    .4651437
                   age |  -.0009651   .0026666    -0.36   0.718       -.0062
>    .0042698
             education |   .0311158   .0102238     3.04   0.002     .0110452
>    .0511865
               working |    .156461   .0768225     2.04   0.042     .0056479
>    .3072741
voted_lastpresidential |   .0415992   .0894879     0.46   0.642    -.1340778
>    .2172761
       householdincome |  -.0011148   .0084344    -0.13   0.895    -.0176726
>    .0154431
        voteregistered |  -.1988492   .1516872    -1.31   0.190    -.4966318
>    .0989335
               remesas |   .0142711   .0872032     0.16   0.870    -.1569207
>    .1854628
                 _cons |   2.400366   .2251375    10.66   0.000     1.958391
>    2.842342
------------------------+----------------------------------------------------
> ----------

713 . eststo m_2: reg  trustchina i.posttrump_7days##c.time_zero i.country i.city
> size

      Source |       SS           df       MS      Number of obs   =       92
> 4
-------------+----------------------------------   F(10, 913)      =      1.8
> 3
       Model |  18.3068574        10  1.83068574   Prob > F        =    0.051
> 1
    Residual |  911.332753       913  .998173881   R-squared       =    0.019
> 7
-------------+----------------------------------   Adj R-squared   =    0.009
> 0
       Total |   929.63961       923  1.00719351   Root MSE        =    .9990
> 9
```

```
------------------------------------------------------------------------------
> --------
        trustchina |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
-------------------+----------------------------------------------------------
> --------
  1.posttrump_7days |   .0057511    .151066     0.04   0.970    -.2907259
> .3022281
         time_zero |    .017449   .0257603     0.68   0.498    -.0331073
> .0680052
                   |
    posttrump_7days#|
        c.time_zero |
                 1 |  -.0314228   .0359108    -0.88   0.382       -.1019
> .0390544
                   |
           country |
          Honduras |  -.0584889   .1166645    -0.50   0.616    -.2874507
> .1704728
          Paraguay |  -.0346309    .110029    -0.31   0.753    -.2505699
> .1813082
Dominican Republic |   .0915317   .1224328     0.75   0.455    -.1487507
> .3318142
                   |
           citysize |
        Large City |   .1056269   .1625891     0.65   0.516    -.2134649
> .4247186
       Medium City |  -.0839766    .136876    -0.61   0.540    -.3526047
> .1846516
        Small City |   .0260718   .1577692     0.17   0.869    -.2835607
> .3357042
        Rural Area |  -.2276668   .1353469    -1.68   0.093     -.493294
> .0379604
                   |
             _cons |    2.81912   .1350327    20.88   0.000     2.554109
> 3.084131
------------------------------------------------------------------------------
> --------
```

```
714 .
715 . //Trust in United Nations
716 . eststo m_3: reg trustun i.posttrump_7days i.country i.citysize male age edu
    > cation working voted_last household voteregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,21
    > 7
-------------+----------------------------------   F(16, 1200)     =      2.4
    > 8
       Model |  28.5414948        16  1.78384343   Prob > F        =    0.001
    > 0
    Residual |  864.695974     1,200  .720579979   R-squared       =    0.032
    > 0
-------------+----------------------------------   Adj R-squared   =    0.019
    > 0
       Total |  893.237469     1,216  .734570287   Root MSE        =    .8488
    > 7

------------------------------------------------------------------------------
    > ----------
             trustun |      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
---------------------+--------------------------------------------------------
    > ----------
  1.posttrump_7days |   .0079767   .0521692     0.15   0.879    -.0943762
    >    .1103297
                    |
            country |
           Honduras |    .136307   .0806743     1.69   0.091    -.0219715
    >    .2945854
           Paraguay |  -.0414812   .0808238    -0.51   0.608    -.2000528
    >    .1170905
 Dominican Republic |   .1832666   .0858337     2.14   0.033     .0148659
    >    .3516674
                    |
           citysize |
         Large City |   .0363151   .1168363     0.31   0.756     -.192911
    >    .2655413
        Medium City |   .0661403   .0975443     0.68   0.498     -.125236
    >    .2575167
         Small City |   .0954509   .1077532     0.89   0.376    -.1159548
    >    .3068566
         Rural Area |   .0505711   .0976858     0.52   0.605    -.1410829
    >     .242225
                    |
               male |   .0865892   .0521368     1.66   0.097    -.0157003
    >    .1888787
                age |   -.000664   .0018286    -0.36   0.717    -.0042515
    >    .0029236
```

```
             education |   .0195117   .0068953     2.83   0.005     .0059836
>    .0330399
               working |  -.0371209   .0540384    -0.69   0.492    -.1431411
>    .0688994
voted_lastpresidential |  -.0187181   .0613247    -0.31   0.760    -.1390336
>    .1015975
       householdincome |   .0039103   .0058376     0.67   0.503    -.0075427
>    .0153634
         voteregistered |   .0973897   .1071146     0.91   0.363    -.1127629
>    .3075424
               remesas |   .0887507   .0611559     1.45   0.147    -.0312337
>    .2087352
                 _cons |   2.470512   .1544112    16.00   0.000     2.167566
>    2.773458
-----------------------+------------------------------------------------------
> ----------

717 . eststo m_4: reg  trustun i.posttrump_7days##c.time_zero i.country i.citysiz
>    > e male age education working voted_last household voteregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,21
> 7
-------------+----------------------------------   F(18, 1198)     =      2.2
> 0
       Model |  28.6068981        18  1.58927212   Prob > F        =    0.002
> 6
    Residual |  864.630571     1,198  .721728357   R-squared       =    0.032
> 0
-------------+----------------------------------   Adj R-squared   =    0.017
> 5
       Total |  893.237469     1,216  .734570287   Root MSE        =    .8495
> 5

-----------------------+------------------------------------------------------
> ----------
               trustun |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
-----------------------+------------------------------------------------------
> ----------
    1.posttrump_7days |   .0055423   .1110631     0.05   0.960    -.2123575
>    .2234421
             time_zero |      -.003   .0195325    -0.15   0.878    -.0413218
>    .0353218
                       |
      posttrump_7days# |
          c.time_zero |
                    1 |   .0076931   .0265803     0.29   0.772    -.0444559
>    .0598422
                       |
```

```
              country |
             Honduras |   .134613   .0809739     1.66   0.097    -.0242534
>    .2934794
            Paraguay |  -.0415051   .0811848    -0.51   0.609    -.2007853
>    .1177752
  Dominican Republic |   .1830616   .0862519     2.12   0.034       .01384
>    .3522831
                     |
              citysize |
           Large City |   .0365475   .1169629     0.31   0.755    -.1929274
>    .2660223
         Medium City |   .0673641   .0978602     0.69   0.491    -.1246323
>    .2593606
          Small City |   .0956657   .1082796     0.88   0.377     -.116773
>    .3081043
          Rural Area |   .0521968   .0980214     0.53   0.594    -.1401158
>    .2445095
                     |
                male |   .0871709   .0522187     1.67   0.095    -.0152793
>    .1896212
                 age |  -.0006668    .001831    -0.36   0.716    -.0042592
>    .0029255
           education |   .0195399   .0069028     2.83   0.005      .005997
>    .0330827
             working |  -.0380735   .0542228    -0.70   0.483    -.1444556
>    .0683086
voted_lastpresidential |  -.0192651   .0614008    -0.31   0.754    -.1397302
>    .1012001
      householdincome |   .0039596   .0058451     0.68   0.498    -.0075081
>    .0154274
        voteregistered |   .0985267   .1073009     0.92   0.359    -.1119919
>    .3090453
             remesas |   .0870351   .0614961     1.42   0.157    -.0336169
>    .2076871
               _cons |   2.457551   .1732137    14.19   0.000     2.117715
>    2.797387
---------------------+-------------------------------------------------------

> ----------
```

```
718 .
719 . //Trust in Organization of American States
720 . eststo m_5: reg trustoas i.posttrump_7days i.country i.citysize male age ed
    > ucation working voted_last household voteregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,23
    > 2
-------------+----------------------------------   F(16, 1215)     =      3.4
    > 1
       Model |  38.3250358        16  2.39531474   Prob > F        =    0.000
    > 0
    Residual |  854.531295     1,215  .703317939   R-squared       =    0.042
    > 9
-------------+----------------------------------   Adj R-squared   =    0.030
    > 3
       Total |  892.856331     1,231  .725309773   Root MSE        =    .8386
    > 4

------------------------------------------------------------------------------
    > ----------
             trustoas |      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
---------------------+--------------------------------------------------------
    > ----------
    1.posttrump_7days |   .0404638   .0514333     0.79   0.432    -.0604442
    >    .1413718
                      |
              country |
             Honduras |   .1256523   .0831256     1.51   0.131    -.0374333
    >    .2887378
             Paraguay |   .1448054    .082651     1.75   0.080    -.0173491
    >      .30696
   Dominican Republic |   .3023219    .088066     3.43   0.001     .1295435
    >    .4751003
                      |
             citysize |
           Large City |   .0514128   .1185431     0.43   0.665    -.1811592
    >    .2839848
          Medium City |   .1490967   .1000634     1.49   0.136    -.0472195
    >     .345413
           Small City |   .1162979   .1090603     1.07   0.286    -.0976696
    >    .3302653
           Rural Area |  -.0052887   .0991288    -0.05   0.957    -.1997714
    >     .189194
                      |
                 male |   .0743851   .0515122     1.44   0.149    -.0266778
    >    .1754479
                  age |  -.0026089   .0017632    -1.48   0.139    -.0060681
    >    .0008503
```

```
             education |   .0057508   .0067592     0.85   0.395    -.0075101
>    .0190118
               working |   -.087761   .0530359    -1.65   0.098    -.1918131
>    .0162911
voted_lastpresidential |   .0347522   .0612204     0.57   0.570    -.0853573
>    .1548617
       householdincome |  -.0013613   .0057098    -0.24   0.812    -.0125634
>    .0098408
         voteregistered |    .159492   .1038535     1.54   0.125      -.04426
>     .363244
               remesas |    .184613   .0615048     3.00   0.003     .0639456
>    .3052805
                 _cons |    2.46507   .1523535    16.18   0.000     2.166165
>    2.763975
-----------------------+------------------------------------------------------
> ----------

721 . eststo m_6: reg trustoas i.posttrump_7days##c.time_zero i.country i.citysiz
>    e male age education working voted_last household voteregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,23
> 2
-------------+----------------------------------   F(18, 1213)     =      3.0
> 7
       Model |   38.855692        18  2.15864955   Prob > F        =    0.000
> 0
    Residual |  854.000639     1,213  .704040098   R-squared       =    0.043
> 5
-------------+----------------------------------   Adj R-squared   =    0.029
> 3
       Total |  892.856331     1,231  .725309773   Root MSE        =    .8390
> 7

-----------------------+------------------------------------------------------
> ----------
             trustoas |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
-----------------------+------------------------------------------------------
> ----------
    1.posttrump_7days |    .022634   .1081845     0.21   0.834    -.1896155
>    .2348835
            time_zero |  -.0068664   .0184966    -0.37   0.711    -.0431553
>    .0294226
                      |
      posttrump_7days#|
          c.time_zero |
                    1 |   .0211026   .0257832     0.82   0.413     -.029482
>    .0716873
                      |
```

```
              country |
             Honduras |   .1207137   .0833713     1.45   0.148    -.0428543
>    .2842818
             Paraguay |   .1438882   .0829726     1.73   0.083    -.0188975
>     .306674
   Dominican Republic |   .3021889   .0884369     3.42   0.001     .1286827
>    .4756952
                      |
              citysize |
           Large City |   .0524979   .1187024     0.44   0.658    -.1803869
>    .2853827
          Medium City |   .1526921   .1003054     1.52   0.128    -.0440992
>    .3494833
           Small City |   .1195486   .1094753     1.09   0.275    -.0952334
>    .3343305
           Rural Area |   .0009038   .0995362     0.01   0.993    -.1943784
>    .1961859
                      |
                 male |   .0753065   .0515499     1.46   0.144    -.0258305
>    .1764434
                  age |  -.0026362   .0017651    -1.49   0.136    -.0060991
>    .0008267
            education |   .0058916    .006765     0.87   0.384    -.0073809
>    .0191641
              working |  -.0913916   .0532672    -1.72   0.086    -.1958977
>    .0131144
voted_lastpresidential |   .0352041   .0612551     0.57   0.566    -.0849736
>    .1553818
       householdincome |  -.0012748   .0057137    -0.22   0.823    -.0124846
>     .009935
        voteregistered |   .1619239   .1040976     1.56   0.120    -.0423075
>    .3661553
               remesas |   .1813514   .0617137     2.94   0.003     .0602741
>    .3024288
                 _cons |   2.435103    .167792    14.51   0.000     2.105908
>    2.764297
-----------------------+-----------------------------------------------------
> ----------
```

```
722 .
723 . //Generate variable capturing the sample included in the main analyses
724 . gen sample_reg = e(sample)

725 .
726 . //Generate Figure 5
727 .
728 . coefplot        (m_1, msize(medsmall)) (m_2, msize(medsmall) mcolor(gs9) ci
    > opts(lcolor(gs9 gs9))) || ///
    >                         (m_3, msize(medsmall)) (m_4, msize(medsmall)) || //
    > /
    >                         (m_5, msize(medsmall))  (m_6, msize(medsmall)) ,  /
    > //
    >                         drop(*.country *.citysize male age householdincome
    > citysize education working  voted_lastpresidential voteregistered remesas _
    > cons) xline(0, lpattern(solid)) byopts(row(1)) levels(95 90)      ///
    >                         bylabels("A. Trust China, ± 7 days" "B. Trust UN, ±
    >  7 days" "C. Trust OAS, ± 7 days") subtitle(, size(small)) nokey  ///
    >                         coeflabel(1.posttrump_7days = "Treatment group" ///
    >                         1.posttrump_7days#c.time_zero = "Treatment*Days" _c
    > ons = "Constant") ///
    >                         aspect(.6) mlabgap(*2)

729 .
730 . addplot 1: , b1title("Effect on Trust", size(small)) norescaling

731 . addplot 2: , b1title("Effect on Trust") norescaling

732 . addplot 3: , b1title("Effect on Trust") norescaling

733 .
734 . graph save Figure_placebo.gph, replace
    (file Figure_placebo.gph saved)

735 . graph export Figure_placebo.png, replace
    (file Figure_placebo.png written in PNG format)
```

```
736 .
737 . *Generate accompanying table, which is Appendix Table B.7.
738 .
739 . esttab m* using placebo_foreigngovs.tex, ///
    >         drop(*.citysize *.country) unstack starlevels(+ .10 * 0.05 ** 0.01
    > *** 0.001) ///
    >         cells(b(star fmt(%9.2f)) se(par)) stats(N, fmt(%9.0f %9.0g)) replac
    > e label ///
    >         mtitles("Trust in China" "\shortstack{Trust in China \\ with intera
    > ction}" "Trust in UN" ///
    >         "\shortstack{Trust in UN \\ with interaction}" "\shortstack{Trust i
    > n OAS}" ///
    >         "\shortstack{Trust in OAS \\ with interaction}") ///
    >         nobaselevel collabels(, none) varlabels(_cons Constant) style(tex)
    > prehead("\begin{tabular}{lcccccc}" ///
    >         \hline\hline) posthead(\hline) prefoot(\hline) postfoot(\hline\hlin
    > e ///
    >         \multicolumn{7}{l}{\footnotesize $+ p<0.10 * p<0.05 ** p<0.01 *** p
    > <0.001.$ ///
    >         Standard errors in parentheses. All models include country and size
    >  of location fixed effects.}\\ "\end{tabular}" )
    (output written to placebo_foreigngovs.tex)

740 .
741 . drop sample_reg

742 .
743 . ************************************
744 . ************************************
745 . //6. Appendix A: Tables and Figures//
746 . ************************************
747 . ************************************
748 .
749 . *Table A.1. Interview Dates by Country
750 .
751 . //Table A.1 is based on the following results:
752 . sum fecha if paraguay==1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
fecha	**1,528**	**20764.88**	**8.112992**	**20746**	**20782**

```
753 . sum fecha if elsalv==1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
fecha	**1,551**	**20769.99**	**10.49091**	**20753**	**20789**

```
754 . sum fecha if hond==1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
fecha	**1,560**	**20758.02**	**9.733179**	**20741**	**20778**

```
755 . sum fecha if dr==1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
fecha	**1,518**	**20768.17**	**11.18491**	**20749**	**20791**

```
756 .
757 . *Figure A.1. Interviews per Day
758 .
759 . //NOTE: Figure A.1. was created by hand using Adobe Illustrator,
760 . //based on histograms created in Stata. The code for the histograms is here
    > :
761 .
762 . hist fecha if paraguay==1, w(1)
    (bin=36, start=20746, width=1)

763 . hist fecha if dr==1, w(1)
    (bin=42, start=20749, width=1)

764 . hist fecha if elsalv==1, w(1)
    (bin=36, start=20753, width=1)

765 . hist fecha if honduras==1, w(1)
    (bin=37, start=20741, width=1)
```

```
766 .
767 . *Table A.2 Summary Statistics
768 .
769 . estpost summarize citysize age male ideology voteregistered voted_last trus
    > tchina trustusgov trustoas trustun education working householdincome remesa
    > s emigrate

                 |  e(count)   e(sum_w)    e(mean)     e(Var)      e(sd)     e(mi
    > n)     e(max)
    ---------------+-------------------------------------------------------------
    > ---------------
       citysize |      6157       6157   3.214553   2.471341    1.57205
    >  1          5
            age |      6147       6147   39.53522   269.2198   16.40792
    > 18        112
           male |      6157       6157   .4978074   .2500358   .5000358
    >  0          1
       ideology |      5445       5445   5.552617   9.608408   3.099743
    >  1         10
    voteregist~d |      6062       6062   .9176839   .0755526   .2748683
    >  0          1
    voted_last~l |      6085       6085   .7089565   .2063711   .4542809
    >  0          1
      trustchina |      2265       2265   2.720088   .9640177    .981844
    >  1          4
      trustusgov |      3985       3985   2.884818   .8534467   .9238218
    >  1          4
       trustoas |      3454       3454   2.835553   .7577741   .8705022
    >  1          4
        trustun |      3535       3535   2.896747   .7524937   .8674639
    >  1          4
      education |      5985       5985   8.796825   19.74715   4.443776
    >  0         18
        working |      6157       6157   .4250447   .2444214   .4943899
    >  0          1
    householdi~e |      5178       5178   7.567594   26.19873    5.11847
    >  0         16
        remesas |      6134       6134   .2021519   .1613128   .4016377
    >  0          1
       emigrate |      6091       6091   .3641438   .2315811   .4812288
    >  0          1
```

	e(sum)
citysize	**19792**
age	**243023**
male	**3065**
ideology	**30234**
voteregist~d	**5563**
voted_last~l	**4314**
trustchina	**6161**
trustusgov	**11496**
trustoas	**9794**
trustun	**10240**
education	**52649**
working	**2617**
householdi~e	**39185**
remesas	**1240**
emigrate	**2218**

```
770 . esttab using summarystats.csv, nobaselevels b(2) se(2) cells("mean(fmt(2))
    > sd(fmt(2)) min(fmt(0)) max(fmt(0))")  mtitles("Mean" "Standard Deviation" "
    > Minimum" "Maximum") label nogaps replace
    (tabulating estimates stored by eststo; specify "." to tabulate the active re
    > sults)
    (output written to summarystats.csv)

771 .
772 . *Tables A.3, A.4, and A.5 and Figures A.2 and A.3 are based on the authors'
    >  analysis of Latin American media coverage
773 .
774 . *Table A.6 Top 25 Google Search Terms by Country, Nov. 9, 2016
775 .
776 . //Table A.6 reports the top Google search terms in each country on Nov. 9,
    > 2016.
777 . //The authors obtained this data from Google search trends. Google search t
    > rends are based on random sampling
778 . //of Google data, so the online interface returns slightly different result
    > s each time it is queried.
```

```
779 . //The specific .csv files that were used to construct Table A.6 can be foun
    > d in the "Top Google Search terms"
780 . //folder in our replication package. There is a separate .csv file for each
    >  country.
781 .
782 . *Figure A.4 Daily Google Searches for "trump" and "clinton," Oct. 1 - Dec.
    > 1, 2016
783 .
784 . //Figure A.4 was created by hand using Excel and Adobe Illustrator.
785 . //Figure A.4 is based on Google search data from Oct. 1 - Dec. 1, 2016.
786 . //Google search trends are based on random sampling of Google data, so the
    > online
787 . //interface returns slightly different results each time it is queried.
788 . //The specific .csv files used to construct this figure can be found in the
    >  "Google Searches for Clinton and Trump"
789 . //folder in our replication package. There is a separate .csv file for each
    >  country.
790 .
791 . *Figure A.5 Estimated Percentages with a Good or Very Good Opinion of the U
    > S, Latinobarometro Data
792 .
793 . //Figure A.5 was made in Excel, based on summary statistics obtained from t
    > he Latinobarometro online data
794 . //tool. The underlying data and the graph can be access in the Excel file i
    > ncluded in our replication package.
795 .
796 .
797 . *Table A.7. No Relationship Between Size of Location and Trust in the US Go
    > vernment
798 .
799 . mean trustusgov, over(citysize)

    Mean estimation                   Number of obs    =      3,985

        _subpop_1: citysize = National Capital (Metropolitan a
        _subpop_2: citysize = Large City
        _subpop_3: citysize = Medium City
        _subpop_4: citysize = Small City
        _subpop_5: citysize = Rural Area
```

Over	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov				
_subpop_1	**2.857838**	**.0281208**	**2.802706**	**2.912971**
_subpop_2	**3.028112**	**.0402817**	**2.949138**	**3.107087**
_subpop_3	**2.83697**	**.0346177**	**2.7691**	**2.904841**
_subpop_4	**2.915718**	**.0412942**	**2.834758**	**2.996677**
_subpop_5	**2.86876**	**.0266856**	**2.816441**	**2.921079**

```
800 . esttab, cells(b(fmt(2)) ci(fmt(2) par) )   mtitles("Mean Estimated Level of
>  Trust in the US Government" "95% confidence interval") label nogaps replac
> e
(tabulating estimates stored by eststo; specify "." to tabulate the active re
> sults)

> ──────────────────────
                              (1)          (2)          (3)          (4)
>      (5)          (6)
                       Mean Estim~n 95% confid~l          m_3          m_4
>      m_5          m_6
                           b/ci95       b/ci95       b/ci95       b/ci95
>   b/ci95       b/ci95
──────────────────────────────────────────────────────────────────────────────
> ──────────────────────
Post-Trump 7 Day W~0         0.00         0.00         0.00         0.00
>     0.00         0.00
                        [0.00,0.00]  [0.00,0.00]  [0.00,0.00]  [0.00,0.00]  [0.
> 00,0.00]  [0.00,0.00]
Post-Trump 7 Day W~1         0.02         0.01         0.01         0.01
>     0.04         0.02
                       [-0.13,0.17] [-0.29,0.30] [-0.09,0.11] [-0.21,0.22] [-0.
> 06,0.14] [-0.19,0.23]
El Salvador                  0.00         0.00         0.00         0.00
>     0.00         0.00
                        [0.00,0.00]  [0.00,0.00]  [0.00,0.00]  [0.00,0.00]  [0.
> 00,0.00]  [0.00,0.00]
Honduras                    -0.04        -0.06         0.14         0.13
>     0.13         0.12
                       [-0.29,0.21] [-0.29,0.17] [-0.02,0.29] [-0.02,0.29] [-0.
> 04,0.29] [-0.04,0.28]
Paraguay                    -0.01        -0.03        -0.04        -0.04
>     0.14         0.14
                       [-0.25,0.22] [-0.25,0.18] [-0.20,0.12] [-0.20,0.12] [-0.
> 02,0.31] [-0.02,0.31]
Dominican Republic           0.06         0.09         0.18         0.18
>     0.30         0.30
```

```
                    [-0.19,0.31] [-0.15,0.33]  [0.01,0.35]  [0.01,0.35]  [0.
> 13,0.48]  [0.13,0.48]
National Capital (~a         0.00         0.00         0.00         0.00
>     0.00         0.00
                     [0.00,0.00]  [0.00,0.00]  [0.00,0.00]  [0.00,0.00]  [0.
> 00,0.00]  [0.00,0.00]
Large City                   0.00         0.11         0.04         0.04
>     0.05         0.05
                    [-0.33,0.34] [-0.21,0.42] [-0.19,0.27] [-0.19,0.27] [-0.
> 18,0.28] [-0.18,0.29]
Medium City                 -0.06        -0.08         0.07         0.07
>     0.15         0.15
                    [-0.35,0.22] [-0.35,0.18] [-0.13,0.26] [-0.12,0.26] [-0.
> 05,0.35] [-0.04,0.35]
Small City                   0.03         0.03         0.10         0.10
>     0.12         0.12
                    [-0.30,0.36] [-0.28,0.34] [-0.12,0.31] [-0.12,0.31] [-0.
> 10,0.33] [-0.10,0.33]
Rural Area                  -0.15        -0.23         0.05         0.05
>    -0.01         0.00
                    [-0.44,0.14] [-0.49,0.04] [-0.14,0.24] [-0.14,0.24] [-0.
> 20,0.19] [-0.19,0.20]
Sex                          0.31                      0.09         0.09
>     0.07         0.08
                     [0.16,0.47]              [-0.02,0.19] [-0.02,0.19] [-0.
> 03,0.18] [-0.03,0.18]
Age                         -0.00                     -0.00        -0.00
>    -0.00        -0.00
                    [-0.01,0.00]              [-0.00,0.00] [-0.00,0.00] [-0.
> 01,0.00] [-0.01,0.00]
Years of Schooling           0.03                      0.02         0.02
>     0.01         0.01
                     [0.01,0.05]               [0.01,0.03]  [0.01,0.03] [-0.
> 01,0.02] [-0.01,0.02]
Working                      0.16                     -0.04        -0.04
>    -0.09        -0.09
                     [0.01,0.31]              [-0.14,0.07] [-0.14,0.07] [-0.
> 19,0.02] [-0.20,0.01]
Voted Last Preside~n         0.04                     -0.02        -0.02
>     0.03         0.04
                    [-0.13,0.22]              [-0.14,0.10] [-0.14,0.10] [-0.
> 09,0.15] [-0.08,0.16]
Monthly Household ~e        -0.00                      0.00         0.00
>    -0.00        -0.00
                    [-0.02,0.02]              [-0.01,0.02] [-0.01,0.02] [-0.
> 01,0.01] [-0.01,0.01]
Registered to Vote          -0.20                      0.10         0.10
>     0.16         0.16
                    [-0.50,0.10]              [-0.11,0.31] [-0.11,0.31] [-0.
```

```
> 04,0.36] [-0.04,0.37]
Remittances                   0.01                        0.09         0.09
>     0.18         0.18
                        [-0.16,0.19]              [-0.03,0.21] [-0.03,0.21]  [0.
> 06,0.31]  [0.06,0.30]
Days                                        0.02                      -0.00
>                -0.01
                                      [-0.03,0.07]              [-0.04,0.04]
>          [-0.04,0.03]
Post-Trump 7 Day W~s                        0.00                       0.00
>                 0.00
                                       [0.00,0.00]               [0.00,0.00]
>           [0.00,0.00]
Post-Trump 7 Day W~s                       -0.03                       0.01
>                 0.02
                                      [-0.10,0.04]              [-0.04,0.06]
>          [-0.03,0.07]
Constant                      2.40         2.82         2.47         2.46
>     2.47         2.44
                         [1.96,2.84]  [2.55,3.08]  [2.17,2.77]  [2.12,2.80]  [2.
> 17,2.76]  [2.11,2.76]
─────────────────────────────────────────────────────────────────────────────
> ──────────────────────
Observations                   766          924         1217         1217
>     1232         1232
─────────────────────────────────────────────────────────────────────────────
> ──────────────────────

801 .
802 . *Table A.8 Size of location and trust in the US government
803 .
804 . eststo clear

805 . eststo m_1: reg trustusgov citysize

      Source │       SS           df       MS      Number of obs   =     3,98
> 5
─────────────┼──────────────────────────────────   F(1, 3983)      =      0.2
> 1
       Model │   .17903983         1   .17903983   Prob > F        =    0.647
> 0
    Residual │  3399.95245     3,983  .853615981   R-squared       =    0.000
> 1
─────────────┼──────────────────────────────────   Adj R-squared   =   -0.000
> 2
       Total │  3400.13149     3,984  .85344666   Root MSE        =    .9239
> 1
```

```
------------------------------------------------------------------------------
> ─
  trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Interval
> ]
-------------+----------------------------------------------------------------
> ─
    citysize |  -.0042359   .0092491    -0.46   0.647    -.0223693    .013897
> 5
       _cons |    2.89792   .0321348    90.18   0.000     2.834918    2.96092
> 2
------------------------------------------------------------------------------
> ─

806 . eststo m_2: reg trustusgov citysize i.country

      Source |       SS           df       MS      Number of obs   =     3,98
> 5
-------------+----------------------------------   F(4, 3980)      =     21.4
> 7
       Model |  71.8162757         4  17.9540689   Prob > F        =     0.000
> 0
    Residual |  3328.31522     3,980  .836260105   R-squared       =     0.021
> 1
-------------+----------------------------------   Adj R-squared   =     0.020
> 1
       Total |  3400.13149     3,984  .85344666    Root MSE        =     .9144
> 7

------------------------------------------------------------------------------
> ────────
        trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
-------------------+----------------------------------------------------------
> ────────
          citysize |  -.0070492    .009399    -0.75   0.453    -.0254764
>  .011378
                   |
           country |
         Honduras  |   .2583565   .0392182     6.59   0.000     .1814668
> .3352462
          Paraguay |  -.0000411   .0421026    -0.00   0.999    -.0825859
> .0825036
Dominican Republic |   .2790839    .040436     6.90   0.000     .1998067
>  .358361
                   |
             _cons |   2.768977   .0392621    70.53   0.000     2.692002
> 2.845953
------------------------------------------------------------------------------
> ────────
```

```
807 . eststo m_3: reg trustusgov citysize i.country male age householdincome educ
    > ation working  voted_lastpresidential voteregistered remesas

      Source |       SS           df       MS      Number of obs   =     3,33
    > 9
-------------+----------------------------------   F(12, 3326)     =      7.7
    > 3
       Model |   76.391892        12    6.365991   Prob > F        =    0.000
    > 0
    Residual |  2737.44638     3,326  .823044613   R-squared       =    0.027
    > 1
-------------+----------------------------------   Adj R-squared   =    0.023
    > 6
       Total |  2813.83827     3,338  .842971323   Root MSE        =    .9072
    > 2

------------------------------------------------------------------------------
    > ----------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
----------------------+-------------------------------------------------------
    > ----------
             citysize |   .0115196   .0109806     1.05   0.294    -.0100098
    >    .0330489
                      |
              country |
             Honduras |    .279663   .0424468     6.59   0.000     .1964385
    >    .3628875
             Paraguay |  -.0031458   .0477943    -0.07   0.948     -.096855
    >    .0905633
   Dominican Republic |    .262647   .0434798     6.04   0.000     .1773972
    >    .3478968
                      |
                 male |   .0637262   .0333885     1.91   0.056    -.0017378
    >    .1291902
                  age |  -.0003009    .001123    -0.27   0.789    -.0025027
    >    .0019009
       householdincome |   .0047781   .0036921     1.29   0.196    -.0024609
    >     .012017
            education |   .0067767   .0044257     1.53   0.126    -.0019008
    >    .0154541
              working |  -.0341896   .0346801    -0.99   0.324    -.1021861
    >    .0338069
voted_lastpresidential |   .0809368   .0391568     2.07   0.039     .0041629
    >    .1577107
        voteregistered |  -.0559359   .0697126    -0.80   0.422    -.1926197
    >     .080748
               remesas |   .0355795    .037941     0.94   0.348    -.0388105
```

```
>    .1099696
               _cons |   2.585045    .103851    24.89   0.000     2.381427
>    2.788663
---------------------+--------------------------------------------------------
> ----------

808 .
809 . coefplot (m_1, label(Bivariate Model)) ///
    > (m_2, label(+ Country Fixed Effects)) ///
    > (m_3, label(+ Covariates)) ///
    > , keep(citysize) xline(0)

810 .
811 . graph export citysize_OLS.pdf, replace
    (file /Users/gina/Dropbox (Personal)/Article Outlines/Trump Effect Abroad/LAP
    > OP 2016 original datasets/citysize_OLS.pdf written in PDF format)

812 .
813 . esttab using table1_citysize.csv, nobaselevels b(3) se(3) starlevels(* 0.05
    >  ** 0.01  *** 0.001 ) mtitles("No Controls" "+Country FEs" "+Covariates") c
    > onstant label nogaps replace
    (output written to table1_citysize.csv)

814 .
815 . *Figure A.6 Main Results with Province Fixed Effects
816 .
817 . //The code below repeats our main analysis (Figure 2) with fixed effects by
    >  province.
818 . //The results remain unchanged.
819 .
820 . eststo clear

821 . //Panel A: Full Sample with Country FE and City Size FE and Province FE
822 . eststo m_1: reg trustusgov i.posttrump i.country i.citysize i.prov
    note: 422.prov omitted because of collinearity
    note: 1216.prov omitted because of collinearity
    note: 2132.prov omitted because of collinearity
```

```
      Source |       SS           df       MS      Number of obs   =     3,98
> 5
-------------+----------------------------------   F(75, 3909)     =      3.7
> 2
       Model |  226.600715        75  3.02134287   Prob > F        =    0.000
> 0
    Residual |  3173.53078     3,909  .811852335   R-squared       =    0.066
> 6
-------------+----------------------------------   Adj R-squared   =    0.048
> 7
       Total |  3400.13149     3,984   .85344666   Root MSE        =    .9010
> 3

------------------------------------------------------------------------------
> --------
        trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
-------------------+----------------------------------------------------------
> --------
       1.posttrump |  -.2907457   .0443797    -6.55   0.000    -.3777552   -
> .2037362
                   |
           country |
          Honduras |   .0807019   .1897344     0.43   0.671     -.291286
> .4526897
          Paraguay |  -.2127768   .2730097    -0.78   0.436    -.7480318
> .3224782
Dominican Republic |   .4574906   .1356487     3.37   0.001     .1915418
> .7234394
                   |
           citysize |
       Large City  |   .1444831   .0856326     1.69   0.092    -.0234057
>  .312372
      Medium City  |   .1191928   .0755263     1.58   0.115    -.0288819
> .2672675
       Small City  |   .2001292   .0795027     2.52   0.012     .0442586
> .3559998
       Rural Area  |   .1733872   .0722776     2.40   0.016     .0316817
> .3150926
                   |
              prov |
               302 |   .2267311   .1381292     1.64   0.101    -.0440811
> .4975432
               303 |   .1110617   .1611754     0.69   0.491     -.204934
> .4270575
               304 |   .4222004   .1927386     2.19   0.029     .0443228
>  .800078
               305 |   .1361326   .1424247     0.96   0.339    -.1431012
> .4153663
```

```
                306 |   .2243351   .1324613     1.69   0.090    -.0353646
> .4840349
                307 |   -.021177   .1683777    -0.13   0.900    -.3512934
> .3089395
                308 |   .0805173   .1705565     0.47   0.637    -.2538708
> .4149054
                309 |   .1975152   .1940089     1.02   0.309    -.1828531
> .5778835
                310 |   .1913374   .1763034     1.09   0.278     -.154318
> .5369928
                311 |   .0893569   .1675065     0.53   0.594    -.2390514
> .4177652
                312 |   .1325621   .1468899     0.90   0.367     -.155426
> .4205502
                313 |   .1187244   .1888285     0.63   0.530    -.2514872
>  .488936
                314 |   .3291477   .1654232     1.99   0.047     .0048239
> .6534716
                401 |   .3709493   .1782363     2.08   0.037     .0215044
> .7203942
                402 |   .1999746   .1896127     1.05   0.292    -.1717746
> .5717237
                403 |   .2164574    .283387     0.76   0.445    -.3391429
> .7720578
                404 |   .2938832   .1669231     1.76   0.078    -.0333814
> .6211477
                405 |   .1529701   .1880402     0.81   0.416     -.215696
> .5216362
                406 |   .0703167    .219825     0.32   0.749    -.3606658
> .5012993
                407 |   .0266048   .1785301     0.15   0.882    -.3234161
> .3766258
                408 |  -.2265858   .2543348    -0.89   0.373    -.7252272
> .2720557
                409 |  -.0035386   .1937764    -0.02   0.985     -.383451
> .3763739
                410 |   -.052042   .2779569    -0.19   0.851    -.5969963
> .4929123
                411 |    .435866   .2366078     1.84   0.066    -.0280203
> .8997524
                412 |   .1680598   .2972622     0.57   0.572    -.4147439
> .7508634
                413 |   .1973773   .1982888     1.00   0.320    -.1913819
> .5861365
                418 |   .3206274   .2072352     1.55   0.122    -.0856721
> .7269268
                419 |  -.0007796   .2203047    -0.00   0.997    -.4327026
> .4311435
                420 |   .2160662   .2716236     0.80   0.426    -.3164712
```

```
> .7486036
         421 |    .447953   .2083154     2.15   0.032     .0395357
> .8563702
         422 |          0  (omitted)
     ASUNCION |   .2832197   .2761412     1.03   0.305    -.2581747
>  .824614
    CONCEPCION |   .3724231   .3663349     1.02   0.309    -.3458024
> 1.090649
     SAN PEDRO |   .2578548    .291605     0.88   0.377    -.3138574
> .8295671
    CORDILLERA |   .1432966   .3123367     0.46   0.646    -.4690617
>  .755655
       GUAIRA |   .2647294   .2818974     0.94   0.348    -.2879505
> .8174093
     CAAGUAZU |   .1278991   .2727566     0.47   0.639    -.4068596
> .6626578
      CAAZAPA |   .6406174   .3117605     2.05   0.040     .0293887
> 1.251846
       ITAPUA |   .3107633   .2895258     1.07   0.283    -.2568726
> .8783992
     MISIONES |   .5582163    .312422     1.79   0.074    -.0543092
> 1.170742
     PARAGUARI |   .1830292   .3746353     0.49   0.625      -.55147
> .9175283
   ALTO PARANA |  -.0087225   .2726031    -0.03   0.974    -.5431803
> .5257353
       CENTRAL |   .4671038   .2616009     1.79   0.074    -.0457835
>  .979991
     NEEMBUCU |    .436173   .3208276     1.36   0.174    -.1928322
> 1.065178
      AMAMBAY |   .2449176   .3833631     0.64   0.523     -.506693
> .9965281
     CANINDEYU |   .3269409   .3192053     1.02   0.306    -.2988838
> .9527657
    PDTE HAYES |   .5798355   .3636289     1.59   0.111    -.1330848
> 1.292756
      BOQUERON |          0  (omitted)
         2101 |  -.0336882   .1049247    -0.32   0.748    -.2394006
> .1720241
         2102 |   .0521557   .2499376     0.21   0.835    -.4378648
> .5421762
         2103 |  -.3661993   .1984772    -1.85   0.065    -.7553279
> .0229293
         2106 |  -.0956452   .1991655    -0.48   0.631    -.4861234
> .2948329
         2108 |   .1887069   .2753338     0.69   0.493    -.3511046
> .7285185
         2109 |   .1000767   .2342949     0.43   0.669     -.359275
> .5594285
```

```
             2111 |    .217611   .1952444     1.11   0.265    -.1651795
> .6004015
             2112 |  -.1545345   .2668932    -0.58   0.563    -.6777976
> .3687285
             2113 |  -.0229246   .1404416    -0.16   0.870    -.2982703
>  .252421
             2114 |  -.1307693   .2197783    -0.60   0.552    -.5616603
> .3001217
             2117 |   .0966897   .2498888     0.39   0.699     -.393235
> .5866145
             2118 |   .1342777   .2805583     0.48   0.632    -.4157769
> .6843322
             2119 |  -.1544303   .2364538    -0.65   0.514    -.6180147
> .3091541
             2120 |  -.1411294   .2563616    -0.55   0.582    -.6437447
> .3614858
             2121 |  -.1758118   .1401803    -1.25   0.210    -.4506453
> .0990217
             2122 |  -.1356938   .2752905    -0.49   0.622    -.6754205
> .4040328
             2123 |  -.1474287   .2048766    -0.72   0.472    -.5491038
> .2542465
             2124 |  -.0116502   .1822813    -0.06   0.949    -.3690257
> .3457252
             2125 |   .1575817   .1198822     1.31   0.189    -.0774558
> .3926193
             2127 |   .2617828    .249646     1.05   0.294    -.2276658
> .7512315
             2129 |   .0247563   .2156827     0.11   0.909     -.398105
> .4476175
             2132 |          0  (omitted)
                  |
             _cons |   2.637828   .1287617    20.49   0.000     2.385381
> 2.890274
-------------------+----------------------------------------------------------

> ————————
```

```
823 . eststo m_2: reg trustusgov i.posttrump##c.time_zero i.country i.citysize i.
    > prov
    note: 422.prov omitted because of collinearity
    note: 1216.prov omitted because of collinearity
    note: 2132.prov omitted because of collinearity

          Source │       SS           df       MS      Number of obs   =     3,98
    > 5
    ─────────────┼──────────────────────────────────   F(77, 3907)     =      3.6
    > 3
           Model │  227.032103        77  2.94846887   Prob > F        =    0.000
    > 0
        Residual │  3173.09939     3,907   .81215751   R-squared       =    0.066
    > 8
    ─────────────┼──────────────────────────────────   Adj R-squared   =    0.048
    > 4
           Total │  3400.13149     3,984   .85344666   Root MSE        =     .901
    > 2

    ─────────────────────────┼──────────────────────────────────────────────────────
    > ──────────
               trustusgov │      Coef.   Std. Err.      t    P>|t|     [95% Conf.
    >  Interval]
    ─────────────────────────┼──────────────────────────────────────────────────────
    > ──────────
             1.posttrump │  -.2489232   .0729225    -3.41   0.001     -.391893
    >  -.1059535
              time_zero │  -.0015919   .0052764    -0.30   0.763    -.0119367
    >   .0087529
                        │
    posttrump#c.time_zero │
                      1 │  -.0016696   .0089921    -0.19   0.853    -.0192992
    >   .0159601
                        │
                country │
              Honduras │   .0668469   .1941216     0.34   0.731    -.3137424
    >   .4474362
               Paraguay │  -.2041155   .2733953    -0.75   0.455    -.7401264
    >   .3318954
      Dominican Republic │   .4688515   .1366684     3.43   0.001     .2009034
    >   .7367996
                        │
                citysize │
             Large City │   .1568788   .0876116     1.79   0.073      -.01489
    >   .3286475
            Medium City │   .1289319   .0785551     1.64   0.101     -.025081
    >   .2829449
             Small City │   .2098207   .0822638     2.55   0.011     .0485367
    >   .3711047
```

```
          Rural Area |   .1827535   .0756984     2.41   0.016     .0343415
>   .3311656
                     |
                prov |
                 302 |   .2260562   .1381899     1.64   0.102    -.044875
>   .4969874
                 303 |   .1104637    .162175     0.68   0.496    -.207492
>   .4284194
                 304 |   .3985152   .2007622     1.99   0.047     .0049066
>   .7921239
                 305 |   .1460021   .1449089     1.01   0.314    -.1381021
>   .4301062
                 306 |   .2370634   .1391642     1.70   0.089    -.035778
>   .5099047
                 307 |  -.0229321   .1732328    -0.13   0.895    -.3625673
>   .3167032
                 308 |   .0688252   .1741503     0.40   0.693    -.2726088
>   .4102592
                 309 |   .2009962   .1945532     1.03   0.302    -.1804393
>   .5824317
                 310 |   .1968119   .1768275     1.11   0.266    -.1498711
>   .5434949
                 311 |   .1311761   .1800505     0.73   0.466    -.2218257
>   .4841779
                 312 |   .1513397   .1491871     1.01   0.310    -.1411522
>   .4438316
                 313 |   .1418044   .1917764     0.74   0.460    -.2341869
>   .5177957
                 314 |   .3519852   .1686983     2.09   0.037     .0212401
>   .6827303
                 401 |   .3749332   .1784124     2.10   0.036     .0251431
>   .7247234
                 402 |   .2026784   .1898964     1.07   0.286    -.1696272
>   .5749839
                 403 |   .2133668   .2835572     0.75   0.452    -.3425673
>   .7693009
                 404 |   .3013122   .1702062     1.77   0.077    -.0323893
>   .6350137
                 405 |   .1536553   .2005008     0.77   0.444    -.2394409
>   .5467514
                 406 |    .080664   .2347197     0.34   0.731    -.3795206
>   .5408487
                 407 |   .0446776   .1925392     0.23   0.817    -.3328093
>   .4221646
                 408 |   -.223668   .2629369    -0.85   0.395    -.7391746
>   .2918386
                 409 |      .0203   .2095488     0.10   0.923    -.3905353
>   .4311353
                 410 |  -.0468895   .2854072    -0.16   0.870    -.6064507
```

```
>   .5126718
                411 |   .4324763   .2478566     1.74   0.081    -.0534642
>   .9184168
                412 |   .1582121   .3085132     0.51   0.608    -.4466501
>   .7630743
                413 |    .210444   .2030212     1.04   0.300    -.1875936
>   .6084815
                418 |    .332553   .2111479     1.57   0.115    -.0814176
>   .7465235
                419 |   .0210587   .2320814     0.09   0.928    -.4339535
>    .476071
                420 |   .2260651   .2781245     0.81   0.416    -.3192178
>    .771348
                421 |   .4491992   .2084134     2.16   0.031     .0405899
>   .8578086
                422 |          0  (omitted)
            ASUNCION |   .2838795    .276203     1.03   0.304    -.2576361
>   .8253952
          CONCEPCION |   .3767014   .3686702     1.02   0.307    -.3461027
>   1.099506
           SAN PEDRO |   .2464351   .2938547     0.84   0.402    -.3296881
>   .8225583
          CORDILLERA |   .1377779   .3126457     0.44   0.659    -.4751862
>    .750742
              GUAIRA |   .2555941   .2838334     0.90   0.368    -.3008815
>   .8120697
           CAAGUAZU |   .1093765   .2749407     0.40   0.691    -.4296643
>   .6484173
            CAAZAPA |   .6186036   .3144462     1.97   0.049     .0021094
>   1.235098
             ITAPUA |   .3053902     .29126     1.05   0.294    -.2656458
>   .8764262
           MISIONES |   .5607991   .3140213     1.79   0.074    -.0548621
>    1.17646
          PARAGUARI |   .1823991    .375579     0.49   0.627    -.5539504
>   .9187486
         ALTO PARANA |  -.015333   .2754024    -0.06   0.956     -.555279
>    .524613
            CENTRAL |   .4612879   .2618531     1.76   0.078    -.0520939
>   .9746696
           NEEMBUCU |   .4321666   .3237929     1.33   0.182    -.2026526
>   1.066986
            AMAMBAY |   .2475459    .385036     0.64   0.520    -.5073447
>   1.002436
          CANINDEYU |   .3054587    .321722     0.95   0.342    -.3253002
>   .9362177
          PDTE HAYES |   .5714344   .3640486     1.57   0.117     -.142309
>   1.285178
           BOQUERON |          0  (omitted)
```

```
             2101 |  -.0236087   .1060828    -0.22   0.824    -.2315916
>    .1843742
             2102 |   .0504179   .2519789     0.20   0.841    -.4436048
>    .5444406
             2103 |  -.3730187   .1993722    -1.87   0.061    -.7639021
>    .0178648
             2106 |  -.1012218    .201163    -0.50   0.615    -.4956162
>    .2931726
             2108 |   .2097785   .2782324     0.75   0.451     -.335716
>     .755273
             2109 |   .0804698   .2374535     0.34   0.735    -.3850747
>    .5460144
             2111 |   .2257058   .1956386     1.15   0.249    -.1578576
>    .6092691
             2112 |   -.138289   .2686471    -0.51   0.607    -.6649908
>    .3884129
             2113 |  -.0463646   .1485005    -0.31   0.755    -.3375104
>    .2447812
             2114 |  -.1363751   .2207811    -0.62   0.537    -.5692322
>    .2964821
             2117 |   .0871509   .2556325     0.34   0.733    -.4140348
>    .5883367
             2118 |   .1091053   .2849679     0.38   0.702    -.4495945
>    .6678052
             2119 |  -.1684197   .2377269    -0.71   0.479    -.6345003
>    .2976609
             2120 |   -.148593    .256963    -0.58   0.563    -.6523874
>    .3552014
             2121 |  -.2040098   .1491809    -1.37   0.172    -.4964897
>    .0884701
             2122 |  -.1400538   .2764012    -0.51   0.612    -.6819581
>    .4018505
             2123 |  -.1336234    .206409    -0.65   0.517    -.5383029
>    .2710561
             2124 |  -.0210776   .1830344    -0.12   0.908    -.3799296
>    .3377744
             2125 |   .1404981   .1279717     1.10   0.272    -.1103996
>    .3913958
             2127 |   .2346916   .2543469     0.92   0.356    -.2639736
>    .7333568
             2129 |   .0321422   .2161918     0.15   0.882    -.3917173
>    .4560016
             2132 |          0  (omitted)
                  |
             _cons |   2.612098   .1521606    17.17   0.000     2.313776
>    2.910419
-------------------+----------------------------------------------------------

> ----------
```

```
824 . local n1 = `e(N)'

825 .
826 . //Panel B: 7 day bandwidth with Country FE and City Size FE and Province FE
827 . eststo m_3: reg trustusgov i.posttrump_7days i.country i.citysize i.prov
    note: 420.prov omitted because of collinearity
    note: 1214.prov omitted because of collinearity
    note: 2127.prov omitted because of collinearity

      Source |       SS           df       MS      Number of obs   =     1,63
    > 0
-------------+----------------------------------   F(52, 1577)     =      2.3
    > 1
       Model |  96.3428388        52   1.8527469   Prob > F        =    0.000
    > 0
    Residual |  1264.90624     1,577  .802096538   R-squared       =    0.070
    > 8
-------------+----------------------------------   Adj R-squared   =    0.040
    > 1
       Total |  1361.24908     1,629  .835634794   Root MSE        =     .895
    > 6

------------------------------------------------------------------------------
    > --------
         trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
    > nterval]
-------------------+----------------------------------------------------------
    > --------
  1.posttrump_7days |  -.2283539   .0777223    -2.94   0.003    -.3808038
    > -.075904
                    |
            country |
           Honduras |   .4857478   .3721071     1.31   0.192    -.2441289
    > 1.215624
           Paraguay |  -.0326502   .2741468    -0.12   0.905    -.5703807
    > .5050803
Dominican Republic  |   .5640765   .2999542     1.88   0.060    -.0242744
    > 1.152427
                    |
            citysize |
         Large City |   .0798383   .1937199     0.41   0.680    -.3001375
    >  .459814
        Medium City |   .1312258   .1640792     0.80   0.424    -.1906104
    >  .453062
         Small City |   .1861332   .1648724     1.13   0.259     -.137259
    > .5095255
         Rural Area |    .135765   .1645725     0.82   0.410    -.1870389
    >  .458569
                    |
```

```
             prov |
              304 |   .3181412   .2511768     1.27   0.205    -.1745343
> .8108167
              305 |   .0795002   .3248259     0.24   0.807    -.5576359
> .7166364
              306 |   .1007814   .2570143     0.39   0.695    -.4033443
>  .604907
              307 |  -.1198267   .2354088    -0.51   0.611    -.5815738
> .3419205
              308 |   .0156619   .2546048     0.06   0.951    -.4837378
> .5150615
              309 |   .1459221   .2671226     0.55   0.585    -.3780307
> .6698749
              310 |  -.0120465   .2729736    -0.04   0.965    -.5474758
> .5233829
              401 |  -.5284153    .490167    -1.08   0.281    -1.489863
> .4330323
              404 |  -.3248593   .3688842    -0.88   0.379    -1.048414
> .3986958
              405 |  -.3480117   .3339379    -1.04   0.298    -1.003021
> .3069973
              406 |   -.438115    .355928    -1.23   0.219    -1.136257
>  .260027
              407 |  -.4793162   .3427448    -1.40   0.162      -1.1516
> .1929673
              408 |  -.7560401   .3725592    -2.03   0.043    -1.486804   -
> .0252766
              409 |  -.4800259    .347091    -1.38   0.167    -1.160834
> .2007824
              410 |  -.5876841    .389752    -1.51   0.132    -1.352171
> .1768026
              411 |   -.087963   .3605126    -0.24   0.807    -.7950974
> .6191715
              412 |  -.3557692   .4024448    -0.88   0.377    -1.145152
> .4336139
              413 |  -1.353354   .9530999    -1.42   0.156     -3.22283
> .5161223
              419 |   -.477907   .3622312    -1.32   0.187    -1.188412
> .2325983
              420 |          0  (omitted)
        CONCEPCION |   .0862499    .335419     0.26   0.797    -.5716643
>  .744164
         SAN PEDRO |   -.020852   .2493305    -0.08   0.933    -.5099062
> .4682022
        CORDILLERA |  -.2018682   .4233154    -0.48   0.634    -1.032188
> .6284521
             GUAIRA |   .0088222   .2486965     0.04   0.972    -.4789883
> .4966327
          CAAGUAZU |   -.206436   .2277575    -0.91   0.365    -.6531754
```

```
> .2403034
          CAAZAPA |   .4433556   .2839436     1.56   0.119    -.1135911
> 1.000302
           ITAPUA |   .0301507   .2465898     0.12   0.903    -.4535276
>  .513829
         MISIONES |   .3044279   .2802314     1.09   0.277    -.2452375
> .8540933
        PARAGUARI |  -.1031441    .344358    -0.30   0.765    -.7785917
> .5723035
      ALTO PARANA |  -.2627759   .2268035    -1.16   0.247    -.7076441
> .1820923
          CENTRAL |   .2879843   .2561496     1.12   0.261    -.2144452
> .7904138
         NEEMBUCU |   .1591332   .2826543     0.56   0.574    -.3952846
>  .713551
          AMAMBAY |  -.0313246   .3537817    -0.09   0.929    -.7252566
> .6626073
         CANINDEYU |          0  (omitted)
             2102 |  -.1604768   .3367331    -0.48   0.634    -.8209685
> .5000149
             2103 |  -.5256628   .3363046    -1.56   0.118    -1.185314
> .1339884
             2106 |  -.1947307    .307402    -0.63   0.527    -.7976903
> .4082289
             2109 |  -.1042746   .3242914    -0.32   0.748    -.7403622
>  .531813
             2113 |   -.208574   .2584853    -0.81   0.420    -.7155849
> .2984369
             2114 |  -.3285052   .3156128    -1.04   0.298    -.9475701
> .2905596
             2117 |  -.0631087   .3365165    -0.19   0.851    -.7231756
> .5969582
             2118 |  -.0640687   .3621442    -0.18   0.860    -.7744034
>  .646266
             2120 |   .0683173    .511945     0.13   0.894    -.9358471
> 1.072482
             2121 |  -.4718217    .261548    -1.80   0.071    -.9848401
> .0411967
             2122 |  -.3441884   .3557612    -0.97   0.333    -1.042003
> .3536263
             2125 |  -.0296264   .2534965    -0.12   0.907     -.526852
> .4675993
             2127 |          0  (omitted)
                  |
            _cons |   2.731841   .2686092    10.17   0.000     2.204972
>  3.25871
------------------+------------------------------------------------------------

> ------------
```

```
828 . eststo m_4: reg trustusgov i.posttrump_7days##c.time_zero i.country i.citys
    > ize i.prov
    note: 420.prov omitted because of collinearity
    note: 1214.prov omitted because of collinearity
    note: 2127.prov omitted because of collinearity

          Source │       SS           df       MS      Number of obs   =     1,63
    > 0
    ─────────────┼──────────────────────────────────   F(54, 1575)     =      2.2
    > 5
           Model │  97.5411714        54  1.80631799   Prob > F        =    0.000
    > 0
        Residual │  1263.70791     1,575  .802354228   R-squared       =    0.071
    > 7
    ─────────────┼──────────────────────────────────   Adj R-squared   =    0.039
    > 8
           Total │  1361.24908     1,629  .835634794   Root MSE        =    .8957
    > 4

    ─────────────────────┼──────────────────────────────────────────────────────────
    > ─────────
            trustusgov │      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
    > nterval]
    ─────────────────────┼──────────────────────────────────────────────────────────
    > ─────────
      1.posttrump_7days │  -.2006197   .1187118    -1.69   0.091    -.4334694
    > .0322301
             time_zero │   .0107584   .0213889     0.50   0.615    -.0311953
    > .0527121
                       │
        posttrump_7days#│
            c.time_zero │
                     1 │  -.0378939    .032484    -1.17   0.244    -.1016103
    > .0258224
                       │
               country │
             Honduras  │   .5859786   .3828946     1.53   0.126    -.1650582
    > 1.337015
              Paraguay │   .0193779   .2782228     0.07   0.944     -.526348
    > .5651039
    Dominican Republic │    .592737   .3010916     1.97   0.049     .0021543
    >  1.18332
                       │
              citysize │
           Large City  │   .0976467    .196396     0.50   0.619    -.2875785
    >  .482872
          Medium City  │    .138647   .1656737     0.84   0.403    -.1863172
    > .4636111
           Small City  │   .1960831   .1672621     1.17   0.241    -.1319966
```

```
> .5241628
        Rural Area |   .1402562   .1664193     0.84   0.399    -.1861704
> .4666828
                   |
              prov |
               304 |   .2638405   .2557561     1.03   0.302    -.2378178
> .7654988
               305 |   .1147306   .3296163     0.35   0.728    -.5318023
> .7612635
               306 |   .1295435   .2591851     0.50   0.617    -.3788407
> .6379276
               307 |  -.1159321   .2361008    -0.49   0.623    -.5790371
> .3471729
               308 |    .004494   .2548188     0.02   0.986    -.4953258
> .5043138
               309 |   .2275371   .2769719     0.82   0.411    -.3157354
> .7708097
               310 |   .0973677   .2902615     0.34   0.737     -.471972
> .6667074
               401 |  -.5789193   .5029418    -1.15   0.250    -1.565425
> .4075865
               404 |   -.407708   .3785727    -1.08   0.282    -1.150267
> .3348514
               405 |  -.4050075   .3378556    -1.20   0.231    -1.067701
> .2576865
               406 |  -.5558174    .370006    -1.50   0.133    -1.281574
> .1699388
               407 |  -.5692295   .3541263    -1.61   0.108    -1.263838
>  .125379
               408 |  -.7885133   .3737175    -2.11   0.035    -1.521549   -
> .0554771
               409 |  -.5645606   .3567763    -1.58   0.114    -1.264367
> .1352459
               410 |  -.6022853   .3900094    -1.54   0.123    -1.367278
>  .162707
               411 |   -.172259   .3683716    -0.47   0.640    -.8948094
> .5502915
               412 |  -.4937951   .4210224    -1.17   0.241    -1.319619
> .3320283
               413 |  -1.402948   .9598584    -1.46   0.144    -3.285683
> .4797866
               419 |  -.5483573   .3734291    -1.47   0.142    -1.280828
> .1841131
               420 |           0  (omitted)
         CONCEPCION |   .0272398    .339039     0.08   0.936    -.6377755
> .6922552
          SAN PEDRO |  -.0770584   .2565762    -0.30   0.764    -.5803252
> .4262084
         CORDILLERA |  -.2068988   .4321387    -0.48   0.632    -1.054526
```

```
> .6407288
            GUAIRA |  -.0597134   .2555916    -0.23   0.815    -.5610489
> .4416221
          CAAGUAZU |   -.193457   .2280798    -0.85   0.396    -.6408289
> .2539149
           CAAZAPA |   .3952057   .2873001     1.38   0.169    -.1683253
> .9587366
            ITAPUA |   .0000502   .2484777     0.00   1.000    -.4873317
>  .487432
          MISIONES |   .2615286   .2829721     0.92   0.356    -.2935131
> .8165703
         PARAGUARI |  -.1289824   .3488849    -0.37   0.712    -.8133102
> .5553454
       ALTO PARANA |  -.3027315   .2292131    -1.32   0.187    -.7523264
> .1468635
           CENTRAL |   .2563073   .2616887     0.98   0.328    -.2569875
> .7696021
          NEEMBUCU |   .0833998   .2895493     0.29   0.773    -.4845428
> .6513424
           AMAMBAY |  -.0780938    .356106    -0.22   0.826    -.7765855
>  .620398
         CANINDEYU |          0  (omitted)
              2102 |  -.1737059    .337671    -0.51   0.607    -.8360378
>  .488626
              2103 |  -.5091156   .3444061    -1.48   0.140    -1.184658
> .1664271
              2106 |  -.1905787   .3082974    -0.62   0.537    -.7952951
> .4141377
              2109 |  -.0328863   .3313001    -0.10   0.921    -.6827221
> .6169494
              2113 |  -.2250956    .258928    -0.87   0.385    -.7329754
> .2827842
              2114 |  -.3139593   .3235314    -0.97   0.332    -.9485569
> .3206382
              2117 |  -.1257137   .3413057    -0.37   0.713     -.795175
> .5437476
              2118 |  -.0363431    .363471    -0.10   0.920    -.7492809
> .6765948
              2120 |   .0902935   .5182475     0.17   0.862    -.9262343
> 1.106821
              2121 |  -.4975266   .2625013    -1.90   0.058    -1.012415
> .0173623
              2122 |  -.3392426   .3599418    -0.94   0.346    -1.045258
> .3667729
              2125 |   -.060852   .2559375    -0.24   0.812    -.5628661
> .4411621
              2127 |          0  (omitted)
                   |
             _cons |   2.752022   .2727986    10.09   0.000     2.216936
```

```
> 3.287109
──────────────────┴──────────────────────────────────────────────────────
> ────────

829 . local n3 = `e(N)'

830 .
831 . //Panel C: 7 day bandwidth with Country FE and City Size FE and Province FE
>  plus covariate adjustment
832 . eststo m_5: reg trustusgov i.posttrump_7days i.country i.citysize i.prov ma
> le age householdincome education working  voted_lastpresidential voteregist
> ered remesas
note: 420.prov omitted because of collinearity
note: 1214.prov omitted because of collinearity
note: 2127.prov omitted because of collinearity

      Source │       SS           df       MS      Number of obs   =     1,37
> 4
─────────────┼──────────────────────────────────   F(59, 1314)     =      2.1
> 6
       Model │  98.6999037        59  1.67287972   Prob > F        =    0.000
> 0
    Residual │  1016.62542     1,314  .773687537   R-squared       =    0.088
> 5
─────────────┼──────────────────────────────────   Adj R-squared   =    0.047
> 6
       Total │  1115.32533     1,373   .81232726   Root MSE        =     .879
> 6

──────────────────────┬──────────────────────────────────────────────────
> ───────────
            trustusgov │      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
──────────────────────┼──────────────────────────────────────────────────
> ───────────
     1.posttrump_7days │  -.2718253   .0823836    -3.30   0.001    -.4334432
>   -.1102075
                       │
               country │
             Honduras  │   .3930804   .3945673     1.00   0.319    -.3809702
>    1.167131
             Paraguay  │   .0010693   .3066728     0.00   0.997    -.6005525
>    .6026911
   Dominican Republic  │   .5996732   .3175063     1.89   0.059    -.0232014
>    1.222548
                       │
              citysize │
           Large City  │  -.1316313   .2075336    -0.63   0.526    -.5387647
>     .275502
```

```
          Medium City |   .0111584   .1766649     0.06   0.950    -.3354176
>    .3577344
           Small City |   .0552923   .1774904     0.31   0.755    -.2929032
>    .4034877
           Rural Area |   .0835284   .1780126     0.47   0.639    -.2656916
>    .4327483
                      |
                 prov |
                  304 |   .3979444   .2695175     1.48   0.140    -.1307872
>    .9266761
                  305 |   .1303827   .3451302     0.38   0.706    -.5466838
>    .8074492
                  306 |    .052014   .2739283     0.19   0.849    -.4853705
>    .5893986
                  307 |  -.0685338   .2489743    -0.28   0.783    -.5569644
>    .4198969
                  308 |    .069995   .2635507     0.27   0.791    -.4470311
>    .5870211
                  309 |   .1883669   .2907921     0.65   0.517    -.3821007
>    .7588344
                  310 |   .1217468   .2859768     0.43   0.670    -.4392742
>    .6827679
                  401 |  -.4431338    .560176    -0.79   0.429    -1.542071
>    .6558032
                  404 |  -.1935877   .3884049    -0.50   0.618    -.9555491
>    .5683736
                  405 |  -.0626427   .3542282    -0.18   0.860    -.7575573
>    .6322719
                  406 |  -.2400021   .3824353    -0.63   0.530    -.9902527
>    .5102484
                  407 |  -.3404385    .362614    -0.94   0.348    -1.051804
>    .3709271
                  408 |   -.577486   .4027075    -1.43   0.152    -1.367506
>    .2125339
                  409 |   -.237236   .3679019    -0.64   0.519    -.9589753
>    .4845034
                  410 |  -.3808039   .4164879    -0.91   0.361    -1.197858
>    .4362501
                  411 |   .2359767   .3807626     0.62   0.536    -.5109924
>    .9829457
                  412 |  -.1959919   .4214486    -0.47   0.642    -1.022778
>    .6307937
                  419 |   .0164462   .4009729     0.04   0.967    -.7701708
>    .8030631
                  420 |          0  (omitted)
          CONCEPCION |   .1316165   .3539177     0.37   0.710     -.562689
>     .825922
           SAN PEDRO |   .0787207    .279679     0.28   0.778    -.4699455
>    .6273868
```

```
          CORDILLERA |  -.147244   .4346615    -0.34   0.735    -.9999502
>    .7054623
             GUAIRA |   .093957   .2846459     0.33   0.741     -.464453
>    .6523671
           CAAGUAZU |  -.2223018   .2659349    -0.84   0.403    -.7440052
>    .2994016
            CAAZAPA |   .4546268   .3369108     1.35   0.177     -.206315
>    1.115569
             ITAPUA |  -.0721501   .2857981    -0.25   0.801    -.6328204
>    .4885202
           MISIONES |   .2154664   .3249125     0.66   0.507    -.4219375
>    .8528703
          PARAGUARI |  -.1808205    .413711    -0.44   0.662    -.9924268
>    .6307858
        ALTO PARANA |  -.1767305   .2621516    -0.67   0.500    -.6910119
>     .337551
            CENTRAL |   .2979352   .2874099     1.04   0.300    -.2658973
>    .8617676
           NEEMBUCU |   .3128332   .3411987     0.92   0.359    -.3565205
>     .982187
            AMAMBAY |   .0682518   .3817827     0.18   0.858    -.6807184
>     .817222
          CANINDEYU |          0  (omitted)
               2102 |  -.2139477   .3559906    -0.60   0.548    -.9123198
>    .4844243
               2103 |  -.6488008   .3565323    -1.82   0.069    -1.348236
>     .050634
               2106 |  -.1887907   .3178025    -0.59   0.553    -.8122464
>     .434665
               2109 |   .0359255   .3336209     0.11   0.914    -.6185622
>    .6904132
               2113 |  -.1049899   .2717589    -0.39   0.699    -.6381185
>    .4281388
               2114 |  -.2142134   .3394686    -0.63   0.528     -.880173
>    .4517462
               2117 |   -.054665   .3709227    -0.15   0.883    -.7823304
>    .6730004
               2118 |   .1068316   .3697582     0.29   0.773    -.6185494
>    .8322126
               2120 |   .0385215     .51295     0.08   0.940    -.9677688
>    1.044812
               2121 |   -.449303     .27975    -1.61   0.108    -.9981085
>    .0995025
               2122 |  -.1735619   .3799079    -0.46   0.648    -.9188542
>    .5717304
               2125 |   .0360419   .2674272     0.13   0.893     -.488589
>    .5606729
               2127 |          0  (omitted)
                    |
```

```
                male │    .121744   .0509989     2.39   0.017     .0216958
>    .2217922
                 age │    .0000325   .0017753     0.02   0.985    -.0034502
>    .0035152
       householdincome │    .0035995   .0058942     0.61   0.542    -.0079635
>    .0151625
           education │    .0085145    .006916     1.23   0.218    -.0050532
>    .0220821
             working │   -.0185605   .0538366    -0.34   0.730    -.1241755
>    .0870546
voted_lastpresidential │    .0669437   .0617482     1.08   0.279    -.0541921
>    .1880794
        voteregistered │   -.141677   .1055698    -1.34   0.180    -.3487807
>    .0654267
             remesas │    .0450435   .0605557     0.74   0.457    -.0737529
>    .1638399
               _cons │    2.678978   .3194999     8.38   0.000     2.052192
>    3.305763
─────────────────────┼──────────────────────────────────────────────────────────
> ──────────

833 . eststo m_6: reg trustusgov i.posttrump_7days##c.time_zero i.country i.citys
    > ize i.prov male age householdincome education working  voted_lastpresidenti
    > al voteregistered remesas
    note: 420.prov omitted because of collinearity
    note: 1214.prov omitted because of collinearity
    note: 2127.prov omitted because of collinearity

      Source │       SS           df       MS      Number of obs   =     1,37
    > 4
─────────────┼──────────────────────────────────   F(61, 1312)     =      2.1
    > 1
       Model │  99.5202935        61  1.63148022   Prob > F        =    0.000
    > 0
    Residual │  1015.80503     1,312  .774241642   R-squared       =    0.089
    > 2
─────────────┼──────────────────────────────────   Adj R-squared   =    0.046
    > 9
       Total │  1115.32533     1,373   .81232726   Root MSE        =    .8799
    > 1
```

```
------------------------------------------------------------------------------
> ------------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------------------------------------------------------
> ------------
     1.posttrump_7days |  -.1897135   .1280763    -1.48   0.139    -.4409702
>    .0615432
            time_zero |  -.0057718   .0229091    -0.25   0.801    -.0507143
>    .0391708
                      |
       posttrump_7days#|
           c.time_zero |
                    1 |   -.019937   .0346499    -0.58   0.565    -.0879124
>    .0480383
                      |
              country |
            Honduras  |    .490842   .4067195     1.21   0.228    -.3070497
>    1.288734
            Paraguay  |   .0489944   .3104798     0.16   0.875    -.5600968
>    .6580856
   Dominican Republic |   .6263787   .3187354     1.97   0.050     .0010919
>    1.251666
                      |
             citysize |
          Large City  |  -.1368443   .2102549    -0.65   0.515    -.5493168
>    .2756283
         Medium City  |   .0016964   .1784738     0.01   0.992    -.3484288
>    .3518217
          Small City  |   .0434703   .1801392     0.24   0.809    -.3099221
>    .3968626
          Rural Area  |   .0707338   .1799486     0.39   0.694    -.2822846
>    .4237523
                      |
                 prov |
                 304  |   .3476259   .2743932     1.27   0.205    -.1906715
>    .8859233
                 305  |   .1256523   .3505836     0.36   0.720    -.5621135
>     .813418
                 306  |   .0600243   .2764684     0.22   0.828    -.4823441
>    .6023927
                 307  |  -.0497978   .2499812    -0.20   0.842    -.5402044
>    .4406088
                 308  |   .0607183   .2638299     0.23   0.818    -.4568563
>    .5782929
                 309  |   .2670356   .3013393     0.89   0.376    -.3241239
>    .8581951
                 310  |   .2261504   .3044649     0.74   0.458    -.3711407
>    .8234416
```

```
                401 |  -.5494073   .5730397    -0.96   0.338    -1.673582
>     .574767
                404 |  -.2846953   .3985624    -0.71   0.475    -1.066585
>    .4971939
                405 |  -.1198066   .3590541    -0.33   0.739    -.8241895
>    .5845763
                406 |   -.345223   .3981166    -0.87   0.386    -1.126238
>    .4357917
                407 |  -.4363655   .3746064    -1.16   0.244    -1.171259
>    .2985275
                408 |  -.6139598   .4045717    -1.52   0.129    -1.407638
>    .1797184
                409 |   -.326538   .3782436    -0.86   0.388    -1.068566
>    .4154904
                410 |  -.3953626   .4169219    -0.95   0.343    -1.213269
>     .422544
                411 |   .1499921   .3905347     0.38   0.701    -.6161486
>    .9161328
                412 |  -.3313757   .4429814    -0.75   0.455    -1.200405
>    .5376536
                419 |   -.080073   .4122863    -0.19   0.846    -.8888855
>    .7287395
                420 |          0  (omitted)
          CONCEPCION |   .1026724   .3571344     0.29   0.774    -.5979445
>    .8032893
           SAN PEDRO |   .0155005   .2864561     0.05   0.957    -.5464616
>    .5774626
          CORDILLERA |  -.2037594   .4439634    -0.46   0.646    -1.074715
>    .6671962
              GUAIRA |   .0412795   .2901574     0.14   0.887    -.5279437
>    .6105026
            CAAGUAZU |  -.2113384   .2662652    -0.79   0.428    -.7336904
>    .3110136
             CAAZAPA |   .4044561   .3407111     1.19   0.235     -.263942
>    1.072854
              ITAPUA |  -.1016042   .2873338    -0.35   0.724    -.6652881
>    .4620798
            MISIONES |   .1785858   .3270704     0.55   0.585    -.4630522
>    .8202238
           PARAGUARI |   -.229716   .4176445    -0.55   0.582     -1.04904
>     .589608
         ALTO PARANA |  -.2039547   .2640734    -0.77   0.440     -.722007
>    .3140977
             CENTRAL |   .2497173   .2918394     0.86   0.392    -.3228056
>    .8222402
            NEEMBUCU |   .2775584   .3467485     0.80   0.424    -.4026838
>    .9578005
             AMAMBAY |   .0314709   .3838495     0.08   0.935     -.721555
>    .7844968
```

```
             CANINDEYU |          0  (omitted)
                  2102 |  -.2347739   .3569237    -0.66   0.511    -.9349774
>    .4654296
                  2103 |   -.682115    .365115    -1.87   0.062    -1.398388
>    .0341581
                  2106 |  -.1983372   .3188871    -0.62   0.534    -.8239216
>    .4272473
                  2109 |   .1076165   .3411502     0.32   0.752    -.5616431
>    .7768761
                  2113 |   -.111545   .2721936    -0.41   0.682    -.6455273
>    .4224373
                  2114 |   -.247857   .3474475    -0.71   0.476    -.9294704
>    .4337565
                  2117 |  -.0810741   .3755071    -0.22   0.829    -.8177341
>    .6555859
                  2118 |   .1381478   .3711398     0.37   0.710    -.5899445
>    .8662401
                  2120 |   .0043975   .5204577     0.01   0.993    -1.016623
>    1.025418
                  2121 |  -.4705586   .2807063    -1.68   0.094    -1.021241
>    .0801236
                  2122 |  -.2033739   .3842329    -0.53   0.597     -.957152
>    .5504042
                  2125 |   .0001945   .2697802     0.00   0.999    -.5290531
>    .5294422
                  2127 |          0  (omitted)
                       |
                  male |   .1212247   .0510217     2.38   0.018     .0211316
>    .2213178
                   age |   .0000979   .0017774     0.06   0.956     -.003389
>    .0035847
       householdincome |   .0034299   .0058987     0.58   0.561     -.008142
>    .0150017
             education |   .0084472   .0069189     1.22   0.222    -.0051261
>    .0220206
               working |  -.0145938   .0540005    -0.27   0.787    -.1205305
>    .0913429
voted_lastpresidential |   .0666382   .0617716     1.08   0.281    -.0545437
>    .1878201
        voteregistered |  -.1450009   .1056685    -1.37   0.170    -.3522986
>    .0622968
               remesas |    .044854   .0606974     0.74   0.460    -.0742206
>    .1639286
                 _cons |   2.660685   .3239962     8.21   0.000     2.025077
>    3.296292
------------------------+---------------------------------------------------
> ------------
```

```
834 . local n5 = `e(N)'

835 .
836 . //Panel D: 7 day bandwidth with Country FE, City Size FE, Province FE and e
    > ntropy balancing weights
837 . eststo m_7: svy: reg trustusgov i.posttrump_7days i.country i.citysize i.pr
    > ov
    (running regress on estimation sample)

    Survey: Linear regression

    Number of strata   =         1                  Number of obs     =      1,37
    > 5
    Number of PSUs     =     1,375                  Population size   = 1,367.357
    > 7
                                                    Design df         =      1,37
    > 4
                                                    F(  51,   1324)   =       2.6
    > 9
                                                    Prob > F          =     0.000
    > 0
                                                    R-squared         =     0.082
    > 7

    ------------------------------------------------------------------------------
    > --------
                        |             Linearized
             trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
    > nterval]
    ------------------------------------------------------------------------------
    > --------
      1.posttrump_7days |  -.2628383   .0802179    -3.28   0.001    -.4202011   -
    > .1054755
                        |
                country |
              Honduras  |   .4355525   .3076579     1.42   0.157    -.1679776
    > 1.039083
              Paraguay  |   .0031595   .3403729     0.01   0.993    -.6645473
    > .6708662
    Dominican Republic  |   .6358411   .3672975     1.73   0.084    -.0846834
    > 1.356366
                        |
               citysize |
            Large City  |  -.1486565   .2115899    -0.70   0.482    -.5637308
    > .2664179
           Medium City  |  -.0127074   .1798157    -0.07   0.944    -.3654505
    > .3400357
            Small City  |   .0293722   .1845326     0.16   0.874    -.3326238
    > .3913683
```

```
        Rural Area |   .0476678    .179873     0.27   0.791    -.3051877
> .4005233
                   |
              prov |
               304 |   .4129698   .2890408     1.43   0.153    -.1540392
> .9799789
               305 |   .1455116   .3370752     0.43   0.666    -.5157262
> .8067495
               306 |   .0684856   .2955458     0.23   0.817    -.5112843
> .6482554
               307 |  -.0458536   .2703311    -0.17   0.865    -.5761599
> .4844526
               308 |   .0600275   .2756739     0.22   0.828    -.4807598
> .6008147
               309 |   .2435179   .3047075     0.80   0.424    -.3542243
> .8412601
               310 |   .1392116   .2725071     0.51   0.610    -.3953634
> .6737867
               401 |  -.5341726    .598673    -0.89   0.372    -1.708585
> .6402394
               404 |  -.1911825   .2829478    -0.68   0.499     -.746239
> .3638739
               405 |  -.0876991   .2315382    -0.38   0.705    -.5419058
> .3665075
               406 |  -.2752256   .2639355    -1.04   0.297    -.7929857
> .2425345
               407 |  -.3932279   .2540631    -1.55   0.122    -.8916214
> .1051656
               408 |  -.6192826   .3448242    -1.80   0.073    -1.295722
> .0571562
               409 |  -.2731421   .2492994    -1.10   0.273    -.7621907
> .2159064
               410 |  -.4530943   .3120741    -1.45   0.147    -1.065288
>  .159099
               411 |   .2083333   .2748111     0.76   0.449    -.3307614
> .7474281
               412 |       -.25   .3740005    -0.67   0.504    -.9836738
> .4836738
               419 |  -.0367124   .2708095    -0.14   0.892    -.5679573
> .4945324
               420 |           0  (omitted)
         CONCEPCION |   .1505326   .3410738     0.44   0.659    -.5185491
> .8196143
          SAN PEDRO |   .0676865   .3003953     0.23   0.822    -.5215966
> .6569696
        CORDILLERA |  -.1272793   .4563427    -0.28   0.780    -1.022483
> .7679245
             GUAIRA |   .1288744   .3029594     0.43   0.671    -.4654387
> .7231875
```

```
          CAAGUAZU |  -.2141993   .2837463    -0.75   0.450    -.7708221
> .3424234
           CAAZAPA |   .4616659   .3490102     1.32   0.186    -.2229847
> 1.146316
            ITAPUA |  -.0646905   .2989039    -0.22   0.829    -.6510478
> .5216668
          MISIONES |   .2090472   .2958667     0.71   0.480    -.3713522
> .7894466
         PARAGUARI |  -.1735424   .3910254    -0.44   0.657    -.9406139
>  .593529
       ALTO PARANA |  -.1697444   .2754136    -0.62   0.538    -.7100211
> .3705323
           CENTRAL |   .3041776   .2908282     1.05   0.296    -.2663378
> .8746929
          NEEMBUCU |   .3111781   .2956955     1.05   0.293    -.2688853
> .8912416
           AMAMBAY |   .0618531   .4145255     0.15   0.881    -.7513182
> .8750244
          CANINDEYU |          0  (omitted)
               2102 |  -.1542959    .355525    -0.43   0.664    -.8517265
> .5431347
               2103 |  -.6759231   .4007436    -1.69   0.092    -1.462059
> .1102125
               2106 |  -.1915465   .3403606    -0.56   0.574    -.8592292
> .4761362
               2109 |   .0079636    .366819     0.02   0.983    -.7116222
> .7275494
               2113 |  -.1222932   .3123021    -0.39   0.695    -.7349338
> .4903475
               2114 |  -.2485354   .3370189    -0.74   0.461    -.9096627
>  .412592
               2117 |   -.062971    .384806    -0.16   0.870    -.8178418
> .6918997
               2118 |    .079369    .380213     0.21   0.835    -.6664919
> .8252299
               2120 |   .0169338   .3941102     0.04   0.966     -.756189
> .7900567
               2121 |  -.4577103   .3218494    -1.42   0.155     -1.08908
> .1736591
               2122 |  -.2251998   .4094908    -0.55   0.582    -1.028495
> .5780951
               2125 |    .037751   .3089204     0.12   0.903    -.5682557
> .6437577
               2127 |          0  (omitted)
                    |
              _cons |   2.779618   .3048315     9.12   0.000     2.181632
> 3.377603
---------------------+------------------------------------------------------------

> --------
```

```
838 . eststo m_8: svy: reg trustusgov i.posttrump_7days##c.time_zero i.country i.
    > citysize i.prov
    (running regress on estimation sample)

    Survey: Linear regression

    Number of strata   =         1                  Number of obs     =      1,37
    > 5
    Number of PSUs     =     1,375                  Population size   = 1,367.357
    > 7
                                                    Design df         =      1,37
    > 4
                                                    F(  53,   1322)   =       2.6
    > 0
                                                    Prob > F          =     0.000
    > 0
                                                    R-squared         =     0.083
    > 4

    ------------------------------------------------------------------------------
    > --------
                         |             Linearized
                trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
    > nterval]
    -------------------------+----------------------------------------------------
    > --------
      1.posttrump_7days |  -.1793676    .124048    -1.45   0.148    -.4227115
    > .0639763
                time_zero |  -.0069032      .0226    -0.31   0.760    -.0512375
    > .0374311
                         |
            posttrump_7days#|
                c.time_zero |
                        1  |  -.0178867   .0347167    -0.52   0.606    -.0859902
    > .0502168
                         |
                   country |
                 Honduras  |   .5294155    .322121     1.64   0.101    -.1024866
    > 1.161318
                 Paraguay  |   .0495833   .3433691     0.14   0.885    -.6240012
    > .7231678
    Dominican Republic  |   .6621487   .3686278     1.80   0.073    -.0609855
    > 1.385283
                         |
                   citysize |
                Large City  |  -.1549067   .2135308    -0.73   0.468    -.5737884
    >  .263975
               Medium City  |  -.0226433   .1828351    -0.12   0.901    -.3813094
```

```
> .3360228
        Small City |   .0175598   .1884345     0.09   0.926    -.3520906
> .3872102
        Rural Area |   .0349041   .1831741     0.19   0.849    -.3244272
> .3942353
                   |
              prov |
               304 |    .364345   .2936778     1.24   0.215    -.2117603
> .9404504
               305 |   .1375685   .3427618     0.40   0.688    -.5348247
> .8099616
               306 |   .0745625   .2985216     0.25   0.803    -.5110451
>   .66017
               307 |  -.0268779   .2691662    -0.10   0.920    -.5548991
> .5011433
               308 |   .0513587   .2761923     0.19   0.853    -.4904456
>  .593163
               309 |   .3182598   .3147886     1.01   0.312    -.2992584
>  .935778
               310 |   .2399672   .2924058     0.82   0.412     -.333643
> .8135774
               401 |  -.6406814   .6108801    -1.05   0.294     -1.83904
> .5576772
               404 |  -.2802539   .2960457    -0.95   0.344    -.8610044
> .3004965
               405 |  -.1424033   .2392364    -0.60   0.552    -.6117115
>  .326905
               406 |  -.3753861   .2856214    -1.31   0.189    -.9356873
> .1849151
               407 |  -.4866844   .2687714    -1.81   0.070    -1.013931
> .0405623
               408 |  -.6527808    .343632    -1.90   0.058    -1.326881
> .0213195
               409 |  -.3589737   .2633999    -1.36   0.173    -.8756832
> .1577359
               410 |  -.4674267   .3118676    -1.50   0.134    -1.079215
> .1443615
               411 |   .1265855   .2864368     0.44   0.659    -.4353152
> .6884863
               412 |  -.3792619   .3957428    -0.96   0.338    -1.155587
> .3970636
               419 |  -.1311763   .2869728    -0.46   0.648    -.6941285
> .4317759
               420 |           0  (omitted)
          CONCEPCION |   .1236735   .3427864     0.36   0.718    -.5487679
> .7961149
           SAN PEDRO |   .0061107   .3087148     0.02   0.984    -.5994927
> .6117141
          CORDILLERA |  -.1869965   .4650097    -0.40   0.688    -1.099202
```

```
> .7252094
            GUAIRA |   .0791349   .3073908     0.26   0.797    -.5238713
>  .682141
          CAAGUAZU |  -.2025026   .2831894    -0.72   0.475     -.758033
> .3530278
           CAAZAPA |   .4137428    .353436     1.17   0.242    -.2795898
> 1.107075
            ITAPUA |  -.0905178   .2990068    -0.30   0.762     -.677077
> .4960414
          MISIONES |   .1742982   .2975034     0.59   0.558    -.4093119
> .7579082
         PARAGUARI |  -.2216334   .3950158    -0.56   0.575    -.9965328
> .5532659
       ALTO PARANA |  -.1941677   .2756615    -0.70   0.481    -.7349306
> .3465952
           CENTRAL |   .2565728   .2946725     0.87   0.384    -.3214839
> .8346294
          NEEMBUCU |   .2795115   .2985367     0.94   0.349    -.3061255
> .8651485
           AMAMBAY |   .0283256   .4157976     0.07   0.946    -.7873412
> .8439924
          CANINDEYU |          0  (omitted)
              2102 |  -.1753675   .3567051    -0.49   0.623     -.875113
>  .524378
              2103 |  -.7140023   .4089024    -1.75   0.081    -1.516143
> .0881383
              2106 |  -.2030181   .3414023    -0.59   0.552    -.8727442
> .4667081
              2109 |   .0775357   .3751259     0.21   0.836    -.6583458
> .8134173
              2113 |  -.1280832   .3127735    -0.41   0.682    -.7416484
> .4854821
              2114 |  -.2855397   .3459192    -0.83   0.409    -.9641266
> .3930473
              2117 |  -.0876253   .3887192    -0.23   0.822    -.8501726
>  .674922
              2118 |   .1103087   .3825902     0.29   0.773    -.6402154
> .8608329
              2120 |  -.0220196   .4038143    -0.05   0.957     -.814179
> .7701397
              2121 |  -.4789982   .3238101    -1.48   0.139    -1.114214
> .1562175
              2122 |  -.2568182   .4142979    -0.62   0.535    -1.069543
> .5559066
              2125 |   .0019816   .3112277     0.01   0.995    -.6085512
> .6125145
              2127 |          0  (omitted)
                   |
             _cons |   2.756705    .307284     8.97   0.000     2.153908
```

```
> 3.359502
```

```
> ────────

839 . local n7 = `e(N)'

840 .
841 . //Generate variable capturing the sample included in the main analyses
842 . gen sample_reg = e(sample)

843 .
844 . //Generate Figure A.6
845 .
846 . coefplot        (m_1, msize(medsmall)) (m_2, msize(medsmall) mcolor(gs9) ci
> opts(lcolor(gs9 gs9))) || ///
>                         (m_3, msize(medsmall)) (m_4, msize(medsmall)) || //
> /
>                         (m_5, msize(medsmall))  (m_6, msize(medsmall)) || /
> //
>                         (m_7, msize(medsmall)) (m_8, msize(medsmall)), ///
>                         drop(*.country *.citysize *.prov male age household
> income  education working  voted_lastpresidential voteregistered remesas _c
> ons) xline(0, lpattern(solid)) byopts(row(2)) levels(95 90)       ///
>                         bylabels("A. Full sample, N=`n1' " "B. ± 7 days, N=
> `n3' " "C. ± 7 days & Covariates, N=`n5' " "D. ± 7 days & Balancing, N=`n7'
>  ") subtitle(, size(small)) nokey      ///
>                         rename(1.posttrump = 1.posttrump_7days ///
>                         1.posttrump_14days = 1.posttrump_7days ///
>                         1.posttrump_21days = 1.posttrump_7days ///
>                         1.posttrump#c.time_zero = 1.posttrump_7days#c.time_
> zero ///
>                         1.posttrump_14days#c.time_zero = 1.posttrump_7days#
> c.time_zero ///
>                         1.posttrump_21days#c.time_zero = 1.posttrump_7days#
> c.time_zero) ///
>                         coeflabel(1.posttrump_7days = "Treatment"       ///
>                         1.posttrump_7days#c.time_zero = "Treatment*Days" _c
> ons = "Constant") ///
>                         aspect(.4) mlabgap(*2)
```

```
847 .
848 . addplot 1: , b1title("", size(small)) norescaling

849 . addplot 2: , b1title("") norescaling

850 . addplot 3: , b1title("Effect on Trust in US Gov't") norescaling

851 . addplot 4: , b1title("Effect on Trust in US Gov't") norescaling

852 .
853 . graph save Figure_MainResultsProvFE.gph, replace
    (file Figure_MainResultsProvFE.gph saved)

854 . graph export Figure_MainResultsProvFE.png, replace
    (file Figure_MainResultsProvFE.png written in PNG format)

855 .
856 . drop sample_reg

857 .
858 .
859 . *Table A.9. Ideology as an Additional Covariate
860 .
861 . eststo clear

862 . eststo m_1: reg trustusgov i.posttrump_7days i.country i.citysize ideology
    > male age householdincome education working  voted_lastpresidential voteregi
    > stered remesas

      Source |       SS           df       MS      Number of obs   =     1,25
    > 8
-------------+----------------------------------   F(17, 1240)     =      5.1
    > 8
       Model |  66.7067855        17  3.92392856   Prob > F        =    0.000
    > 0
    Residual |  938.596871     1,240  .756932961   R-squared       =    0.066
    > 4
-------------+----------------------------------   Adj R-squared   =    0.053
    > 6
       Total |  1005.30366     1,257  .799764246   Root MSE        =    .8700
    > 2
```

```
------------------------------+------------------------------------------------------------------------------
> ----------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------+------------------------------------------------------------------------------
> ----------
     1.posttrump_7days |  -.2454562   .0526956    -4.66   0.000    -.3488385
>   -.1420739
                       |
               country |
              Honduras |   .1469582   .0844001     1.74   0.082    -.0186246
>     .312541
               Paraguay |  -.0774839   .0864262    -0.90   0.370    -.2470416
>    .0920739
   Dominican Republic |   .3742658   .0862201     4.34   0.000     .2051123
>    .5434193
                       |
              citysize |
           Large City |  -.1221784   .1197075    -1.02   0.308    -.3570301
>    .1126733
          Medium City |  -.0200552   .1025273    -0.20   0.845    -.2212014
>    .1810909
           Small City |  -.0339402   .1140401    -0.30   0.766    -.2576731
>    .1897926
           Rural Area |   .0267301    .102509     0.26   0.794    -.1743802
>    .2278403
                       |
              ideology |    .026246   .0082332     3.19   0.001     .0100934
>    .0423986
                  male |   .1289438   .0527116     2.45   0.015       .02553
>    .2323576
                   age |  -.0006172   .0018367    -0.34   0.737    -.0042205
>    .0029861
       householdincome |   .0025562   .0059787     0.43   0.669    -.0091733
>    .0142856
             education |   .0166465   .0071086     2.34   0.019     .0027003
>    .0305927
               working |  -.0205051   .0547799    -0.37   0.708    -.1279766
>    .0869663
voted_lastpresidential |    .067516   .0632758     1.07   0.286    -.0566234
>    .1916555
        voteregistered |  -.1772756   .1091671    -1.62   0.105    -.3914484
>    .0368971
               remesas |   .0520049   .0613464     0.85   0.397    -.0683493
>    .1723591
                 _cons |   2.609166   .1679729    15.53   0.000     2.279624
>    2.938709
------------------------------+------------------------------------------------------------------------------
> ----------
```

```
863 . eststo m_2: reg trustusgov i.posttrump_7days##c.time_zero i.country i.citys
    > ize ideology male age householdincome education working  voted_lastpresiden
    > tial voteregistered remesas

      Source │       SS           df       MS      Number of obs   =     1,25
    > 8
─────────────┼──────────────────────────────────   F(19, 1238)     =      4.7
    > 9
       Model │  68.8769405        19  3.62510213   Prob > F        =    0.000
    > 0
    Residual │  936.426716     1,238   .75640284   R-squared       =    0.068
    > 5
─────────────┼──────────────────────────────────   Adj R-squared   =    0.054
    > 2
       Total │  1005.30366     1,257  .799764246   Root MSE        =    .8697
    > 1

─────────────────────┼──────────────────────────────────────────────────────────
    > ──────────
           trustusgov │      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
─────────────────────┼──────────────────────────────────────────────────────────
    > ──────────
    1.posttrump_7days │  -.1637915   .1113878    -1.47   0.142    -.3823212
    >    .0547381
            time_zero │   .0032757   .0192682     0.17   0.865    -.0345262
    >    .0410776
                      │
      posttrump_7days#│
          c.time_zero │
                    1 │  -.0339019    .026302    -1.29   0.198    -.0855034
    >    .0176996
                      │
              country │
             Honduras │   .1558291   .0845334     1.84   0.066    -.0100154
    >    .3216737
             Paraguay │  -.0747939   .0865739    -0.86   0.388    -.2446417
    >    .0950538
   Dominican Republic │    .369576   .0865634     4.27   0.000     .1997488
    >    .5394033
                      │
             citysize │
          Large City  │  -.1172041   .1197679    -0.98   0.328    -.3521747
    >    .1177665
          Medium City │  -.0276838   .1026426    -0.27   0.787    -.2290564
    >    .1736888
           Small City │  -.0379545   .1144022    -0.33   0.740     -.262398
    >    .1864891
```

```
            Rural Area |   .0163741   .1027097     0.16   0.873    -.1851303
>    .2178784
                       |
               ideology |   .0259535   .0082386     3.15   0.002     .0097904
>    .0421166
                   male |   .1257444   .0527305     2.38   0.017     .0222934
>    .2291955
                    age |   -.000503   .0018377    -0.27   0.784    -.0041084
>    .0031024
       householdincome |   .0024412   .0059796     0.41   0.683      -.00929
>    .0141725
              education |    .016887   .0071086     2.38   0.018     .0029408
>    .0308331
                working |  -.0140908   .0548915    -0.26   0.797    -.1217814
>    .0935998
voted_lastpresidential |   .0693519   .0632651     1.10   0.273    -.0547667
>    .1934705
          voteregistered |   -.186586   .1092765    -1.71   0.088    -.4009736
>    .0278015
                remesas |   .0574102   .0615707     0.93   0.351    -.0633844
>    .1782047
                  _cons |   2.625477   .1832671    14.33   0.000     2.265929
>    2.985026
-----------------------+------------------------------------------------------
> ----------

. 
. coefplot (m_1, label(7-day window w/ Covariates)) ///
> (m_2, label(+ Interaction Term)) ///
> , keep(ideology) xline(0) xlabel(0(.01).05)

. 
.         graph export ideology_mainmodels.pdf, replace
(file /Users/gina/Dropbox (Personal)/Article Outlines/Trump Effect Abroad/LAP
> OP 2016 original datasets/ideology_mainmodels.pdf written in PDF format)

. 
```

```
869 . esttab using ideology.csv, nobaselevels b(3) se(3) starlevels(* 0.05 ** 0.0
    > 1 *** 0.001 ) mtitles("7-day window w/ Covariates" "+ Interaction Term") co
    > nstant label nogaps replace
    (output written to ideology.csv)

870 .
871 .
872 . *Table A.10. Heterogeneous Effects by Ideology
873 .
874 . eststo clear

875 .
876 . eststo m_1: reg trustusgov posttrump_7days i.country i.citysize male age ho
    > useholdincome education working  voted_lastpresidential voteregistered reme
    > sas if ideology<6

      Source |       SS           df       MS      Number of obs   =       66
    > 8
-------------+----------------------------------   F(16, 651)      =      4.2
    > 4
       Model |  45.3278561        16    2.832991   Prob > F        =    0.000
    > 0
    Residual |   435.16915       651  .668462596   R-squared       =    0.094
    > 3
-------------+----------------------------------   Adj R-squared   =    0.072
    > 1
       Total |  480.497006       667  .720385316   Root MSE        =     .817
    > 6

------------------------------------------------------------------------------
    > ----------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
----------------------+-------------------------------------------------------
    > ----------
      posttrump_7days |  -.3359983   .0675662    -4.97   0.000    -.4686724
    >   -.2033242
                      |
              country |
             Honduras |   .0163394   .1140168     0.14   0.886    -.2075458
    >    .2402245
             Paraguay |  -.1611339   .1094142    -1.47   0.141    -.3759811
    >    .0537134
   Dominican Republic |   .3471525   .1153434     3.01   0.003     .1206626
    >    .5736424
                      |
             citysize |
           Large City |   .0790084    .151432     0.52   0.602    -.2183457
    >    .3763624
```

```
           Medium City |    .083182   .1291387     0.64   0.520    -.1703967
>    .3367607
            Small City |   .1679553    .144089     1.17   0.244      -.11498
>    .4508906
            Rural Area |   .2040612   .1316612     1.55   0.122    -.0544706
>     .462593
                       |
                  male |   .0228855    .068585     0.33   0.739    -.1117891
>    .1575601
                   age |  -.0040505   .0024538    -1.65   0.099    -.0088688
>    .0007679
         householdincome |   .0078132   .0077236     1.01   0.312     -.007353
>    .0229794
             education |   .0052769   .0095046     0.56   0.579    -.0133865
>    .0239403
               working |  -.1075973   .0713231    -1.51   0.132    -.2476483
>    .0324538
voted_lastpresidential |   .1067137   .0793627     1.34   0.179     -.049124
>    .2625514
          voteregistered |  -.1831191   .1366371    -1.34   0.181    -.4514218
>    .0851836
               remesas |   .0363122   .0788436     0.46   0.645    -.1185062
>    .1911306
                 _cons |   2.918929   .2173983    13.43   0.000     2.492043
>    3.345815
------------------------------------------------------------------------------

> ----------
```

```
877 . eststo m_2: reg trustusgov posttrump_7days i.country i.citysize male age ho
    > useholdincome education working  voted_lastpresidential voteregistered reme
    > sas if ideology>5

      Source |       SS           df       MS      Number of obs   =        70
> 6
-------------+----------------------------------   F(16, 689)      =       2.6
> 3
       Model |   35.972479        16  2.24827994   Prob > F        =    0.000
> 5
    Residual |  588.646501       689  .854349058   R-squared       =    0.057
> 6
-------------+----------------------------------   Adj R-squared   =    0.035
> 7
       Total |   624.61898       705  .885984369   Root MSE        =    .9243
> 1
```

```
------------------------------+------------------------------------------------------------------------------
> ----------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------+------------------------------------------------------------------------------
> ----------
      posttrump_7days |  -.1553317   .0752917    -2.06   0.039    -.3031605
>    -.007503
                      |
              country |
             Honduras |    .231028   .1136593     2.03   0.042     .0078678
>    .4541882
             Paraguay |   .0835283   .1244341     0.67   0.502    -.1607874
>    .3278439
   Dominican Republic |   .4174925    .121583     3.43   0.001     .1787749
>    .6562102
                      |
             citysize |
          Large City |  -.3328193    .176008    -1.89   0.059    -.6783956
>    .0127571
          Medium City |  -.0617616   .1516228    -0.41   0.684    -.3594597
>    .2359365
           Small City |  -.2225232   .1683411    -1.32   0.187    -.5530464
>        .108
           Rural Area |  -.0801602   .1466732    -0.55   0.585    -.3681402
>    .2078198
                      |
                 male |   .2260507   .0739319     3.06   0.002     .0808919
>    .3712095
                  age |   .0034135   .0025441     1.34   0.180    -.0015815
>    .0084085
       householdincome |   -.002696   .0083706    -0.32   0.747     -.019131
>     .013739
            education |   .0191039   .0097607     1.96   0.051    -.0000604
>    .0382681
              working |   .0877056   .0766808     1.14   0.253    -.0628504
>    .2382617
voted_lastpresidential |   .0602173   .0911444     0.66   0.509    -.1187368
>    .2391714
        voteregistered |  -.1154237   .1546827    -0.75   0.456    -.4191299
>    .1882824
              remesas |   .0698591   .0871405     0.80   0.423    -.1012338
>    .2409519
                _cons |   2.551784   .2204252    11.58   0.000     2.118998
>     2.98457
------------------------------+------------------------------------------------------------------------------
> ----------
```

```
878 .
879 . coefplot (m_1, label(Liberal Respondents)) ///
    > (m_2, label(Conservative Respondents)) ///
    > , keep(posttrump_7days) xline(0)

880 .
881 .         graph export ideology_HTE.pdf, replace
    (file /Users/gina/Dropbox (Personal)/Article Outlines/Trump Effect Abroad/LAP
    > OP 2016 original datasets/ideology_HTE.pdf written in PDF format)

882 .
883 . esttab using ideology_HTE.csv, nobaselevels b(3) se(3) starlevels(* 0.05 **
    >  0.01  *** 0.001 ) mtitles("Liberal Respondents" "Conservative Respondents"
    > ) constant label nogaps replace
    (output written to ideology_HTE.csv)

884 .
885 .
886 . *Table A.11. Intent to Emigrate as an Additional Covariate
887 .
888 . eststo clear

889 . eststo m_1: reg trustusgov i.posttrump_7days i.country i.citysize emigrate
    > remesas male age householdincome education working  voted_lastpresidential
    > voteregistered

      Source |       SS           df       MS      Number of obs   =     1,36
    > 5
-------------+----------------------------------   F(17, 1347)     =      4.3
    > 8
       Model |  58.0760621        17  3.41623895   Prob > F        =    0.000
    > 0
    Residual |  1051.63529     1,347  .780724048   R-squared       =    0.052
    > 3
-------------+----------------------------------   Adj R-squared   =    0.040
    > 4
       Total |  1109.71136     1,364  .813571375   Root MSE        =    .8835
    > 9
```

```
------------------------------------------------------------------------------
> ------------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------------------------------------------------------
> ------------
     1.posttrump_7days |  -.2459509   .0511671    -4.81   0.000    -.3463267
>    -.145575
                       |
              country |
            Honduras  |   .1430576   .0817222     1.75   0.080     -.017259
>    .3033741
            Paraguay  |  -.0358791   .0836264    -0.43   0.668    -.1999312
>     .128173
   Dominican Republic |    .389524   .0849003     4.59   0.000     .2229728
>    .5560751
                       |
             citysize |
          Large City   |  -.0927589   .1170524    -0.79   0.428    -.3223837
>     .136866
         Medium City   |   .0280728   .0999621     0.28   0.779    -.1680256
>    .2241711
          Small City   |   .0001353   .1109425     0.00   0.999    -.2175035
>    .2177742
          Rural Area   |   .0929782   .0993644     0.94   0.350    -.1019475
>     .287904
                       |
             emigrate  |   .0113125   .0513907     0.22   0.826     -.089502
>     .112127
              remesas  |   .0476322   .0594676     0.80   0.423    -.0690269
>    .1642914
                 male  |   .1160227   .0509724     2.28   0.023     .0160288
>    .2160167
                  age  |   .0005271   .0018331     0.29   0.774    -.0030689
>    .0041231
      householdincome  |   .0028937   .0057592     0.50   0.615    -.0084043
>    .0141917
            education  |   .0109225   .0068465     1.60   0.111    -.0025084
>    .0243535
              working  |  -.0148787   .0529174    -0.28   0.779    -.1186881
>    .0889307
voted_lastpresidential |   .0831082   .0610997     1.36   0.174    -.0367527
>    .2029691
       voteregistered  |  -.1241348   .1048406    -1.18   0.237    -.3298035
>    .0815338
                _cons  |   2.663586   .1618625    16.46   0.000     2.346056
>    2.981116
------------------------------------------------------------------------------
> ------------
```

```
890 . eststo m_2: reg trustusgov i.posttrump_7days##c.time_zero i.country i.citys
    > ize emigrate remesas male age householdincome education working  voted_last
    > presidential voteregistered

      Source │       SS           df       MS      Number of obs   =     1,36
    > 5
─────────────┼──────────────────────────────────   F(19, 1345)     =      4.1
    > 1
       Model │  60.8943843        19   3.2049676   Prob > F        =    0.000
    > 0
    Residual │  1048.81697     1,345   .77978957   R-squared       =    0.054
    > 9
─────────────┼──────────────────────────────────   Adj R-squared   =    0.041
    > 5
       Total │  1109.71136     1,364  .813571375   Root MSE        =    .8830
    > 6

─────────────────────┼──────────────────────────────────────────────────────────
    > ──────────
           trustusgov │      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
─────────────────────┼──────────────────────────────────────────────────────────
    > ──────────
    1.posttrump_7days │  -.1605781   .1076594    -1.49   0.136    -.3717768
    >    .0506205
            time_zero │    .004395   .0187392     0.23   0.815    -.0323662
    >    .0411562
                      │
      posttrump_7days#│
          c.time_zero │
                    1 │  -.0380682   .0257332    -1.48   0.139    -.0885497
    >    .0124134
                      │
              country │
             Honduras │   .1540313   .0818843     1.88   0.060    -.0066036
    >    .3146662
             Paraguay │   -.031126   .0837749    -0.37   0.710    -.1954697
    >    .1332178
   Dominican Republic │   .3878021   .0852137     4.55   0.000      .220636
    >    .5549683
                      │
             citysize │
           Large City │  -.0901416   .1171136    -0.77   0.442    -.3198869
    >    .1396037
          Medium City │   .0173781   .1000735     0.17   0.862     -.178939
    >    .2136952
           Small City │  -.0066755   .1112354    -0.06   0.952    -.2248892
    >    .2115382
```

```
            Rural Area |    .077206   .0996679     0.77   0.439    -.1183155
>    .2727274
                       |
               emigrate |   .0102247   .0513631     0.20   0.842    -.0905358
>    .1109853
                remesas |   .0515855   .0596285     0.87   0.387    -.0653895
>    .1685605
                   male |   .1129775    .050968     2.22   0.027     .0129922
>    .2129629
                    age |   .0006222   .0018332     0.34   0.734     -.002974
>    .0042184
          householdincome |   .0027683   .0057571     0.48   0.631    -.0085255
>    .0140622
              education |   .0110359   .0068426     1.61   0.107    -.0023875
>    .0244593
                working |  -.0080341   .0530097    -0.15   0.880    -.1120248
>    .0959565
voted_lastpresidential |   .0832113   .0610632     1.36   0.173     -.036578
>    .2030007
           voteregistered |  -.1289751   .1048227    -1.23   0.219    -.3346088
>    .0766586
                  _cons |   2.683246   .1777552    15.10   0.000     2.334539
>    3.031954
-------------------------+------------------------------------------------------------
> ------------
```

```
891 .
892 . esttab using table1_emigrate.csv, nobaselevels b(3) se(3) starlevels(* 0.05
>  ** 0.01 *** 0.001 ) mtitles("7 Day Window w/Covariates" "+Interaction") co
> nstant label nogaps replace
(output written to table1_emigrate.csv)

893 .
894 . //In Appendix A we discuss how the emigration variable is well-balanced acr
> oss our pre- and post-election respondents, and how in our sample remittanc
> e recipients tend to express more trust in the US government.
895 . //The code below reproduces those findings and others that we mention in th
> e text of Appendix A.
```

```
896 .
897 . ttest remesas, by(posttrump)

Two-sample t test with equal variances
------------------------------------------------------------------------------
   Group |     Obs        Mean    Std. Err.   Std. Dev.   [95% Conf. Interval
> ]
---------+--------------------------------------------------------------------
> —
       0 |   3,346    .1921698    .0068125    .3940647    .1788127    .205526
> 8
       1 |   2,788     .214132    .0077705    .4102924    .1988955    .229368
> 4
---------+--------------------------------------------------------------------
> —
combined |   6,134    .2021519    .0051282    .4016377    .1920989     .21220
> 5
---------+--------------------------------------------------------------------
> —
    diff |           -.0219622    .0102961               -.0421461   -.001778
> 3
------------------------------------------------------------------------------
> —
    diff = mean(0) - mean(1)                                      t =  -2.133
> 1
Ho: diff = 0                                     degrees of freedom =     613
> 2

    Ha: diff < 0                 Ha: diff != 0                 Ha: diff > 0
 Pr(T < t) = 0.0165         Pr(|T| > |t|) = 0.0330          Pr(T > t) = 0.983
> 5

898 . ttest emigrate, by(posttrump)

Two-sample t test with equal variances
------------------------------------------------------------------------------
   Group |     Obs        Mean    Std. Err.   Std. Dev.   [95% Conf. Interval
> ]
---------+--------------------------------------------------------------------
> —
       0 |   3,321    .3682626     .008371    .4824058    .3518497    .384675
> 4
       1 |   2,770    .3592058    .0091174    .4798543    .3413282    .377083
> 3
---------+--------------------------------------------------------------------
> —
combined |   6,091    .3641438    .0061661    .4812288    .3520562    .376231
```

```
> 5
---------+--------------------------------------------------------------------
> —
    diff |            .0090568    .0123833               -.0152189    .033332
> 5
---------+--------------------------------------------------------------------
> —
    diff = mean(0) - mean(1)                                      t =   0.731
> 4
Ho: diff = 0                                     degrees of freedom =     608
> 9

    Ha: diff < 0                 Ha: diff != 0                 Ha: diff > 0
 Pr(T < t) = 0.7677         Pr(|T| > |t|) = 0.4646          Pr(T > t) = 0.232
> 3

899 .
900 . gen rem_emigrate=.
(6,157 missing values generated)

901 . replace rem_emigrate=0 if emigrate==0
(3,873 real changes made)

902 . replace rem_emigrate=0 if remesas==0
(1,653 real changes made)

903 . replace rem_emigrate=1 if remesas==1 & emigrate==1
(605 real changes made)

904 .
905 . sum rem_emigrate

    Variable |        Obs        Mean    Std. Dev.       Min        Max
-------------+---------------------------------------------------------
rem_emigrate |      6,131    .0986788    .2982547         0          1

906 . ttest rem_emigrate, by(posttrump)
```

```
Two-sample t test with equal variances
------------------------------------------------------------------------------
   Group |     Obs        Mean    Std. Err.   Std. Dev.   [95% Conf. Interval]
---------+--------------------------------------------------------------------
       0 |   3,344    .0941986    .0050521    .2921485    .0842931    .104104
       1 |   2,787    .1040545    .0057847    .3053861    .0927118    .115397
---------+--------------------------------------------------------------------
combined |   6,131    .0986788    .0038091    .2982547    .0912117     .10614
---------+--------------------------------------------------------------------
    diff |           -.009856    .0076494               -.0248515    .005139
------------------------------------------------------------------------------
    diff = mean(0) - mean(1)                                      t =  -1.288
Ho: diff = 0                                     degrees of freedom =     612

    Ha: diff < 0                 Ha: diff != 0                 Ha: diff > 0
 Pr(T < t) = 0.0988         Pr(|T| > |t|) = 0.1976          Pr(T > t) = 0.901

907 .
908 . reg trustusgov remesas

      Source |       SS           df       MS      Number of obs   =     3,97
-------------+----------------------------------   F(1, 3969)      =      8.6
       Model |  7.36683913         1  7.36683913   Prob > F        =     0.003
    Residual |  3385.64953     3,969  .853023313   R-squared       =     0.002
-------------+----------------------------------   Adj R-squared   =     0.001
       Total |  3393.01637     3,970  .854664073   Root MSE        =     .9235
```

```
------------------------------------------------------------------------------
> ─
  trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Interval
> ]
-------------+----------------------------------------------------------------
> ─
     remesas |   .1017047   .0346083     2.94   0.003     .0338529    .169556
> 4
       _cons |   2.859586   .0167484   170.74   0.000     2.826749    2.89242
> 2
------------------------------------------------------------------------------
> ─
```

```
909 . reg trustusgov emigrate

      Source |       SS           df       MS      Number of obs   =     3,95
> 1
-------------+----------------------------------   F(1, 3949)      =      6.0
> 5
       Model |  5.17445853         1  5.17445853   Prob > F        =    0.014
> 0
    Residual |  3378.50208     3,949  .855533573   R-squared       =    0.001
> 5
-------------+----------------------------------   Adj R-squared   =    0.001
> 3
       Total |  3383.67654     3,950  .856626972   Root MSE        =    .9249
> 5

------------------------------------------------------------------------------
> ─
  trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Interval
> ]
-------------+----------------------------------------------------------------
> ─
    emigrate |   .0736357   .0299416     2.46   0.014     .0149333    .132338
> 1
       _cons |   2.853784   .0191251   149.22   0.000     2.816288     2.8912
> 8
------------------------------------------------------------------------------
> ─
```

```
910 . reg trustusgov rem_emigrate

      Source |       SS           df       MS      Number of obs   =     3,96
> 8
-------------+----------------------------------   F(1, 3966)      =      6.5
> 7
       Model |  5.60805673         1  5.60805673   Prob > F        =    0.010
> 4
    Residual |   3387.3675     3,966  .854101739   R-squared       =    0.001
> 7
-------------+----------------------------------   Adj R-squared   =    0.001
> 4
       Total |  3392.97555     3,967  .855300115   Root MSE        =    .9241
> 8

------------------------------------------------------------------------------
> -
  trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Interval
> ]
-------------+----------------------------------------------------------------
> -
rem_emigrate |     .11581   .0451954     2.56   0.010     .0272015    .204418
> 4
       _cons |   2.869453   .0156371   183.50   0.000     2.838796    2.90011
> 1
------------------------------------------------------------------------------
> -

911 .
912 . ttest dummytrustus, by(remesas)

Two-sample t test with equal variances
------------------------------------------------------------------------------
> -
   Group |     Obs        Mean    Std. Err.   Std. Dev.   [95% Conf. Interval
> ]
---------+--------------------------------------------------------------------
> -
       0 |   3,041    .6721473     .008514     .469508    .6554535    .688841
> 1
     Yes |     930    .7247312    .0146541      .44689    .6959722    .753490
> 2
---------+--------------------------------------------------------------------
> -
combined |   3,971    .6844624    .0073757    .4647882    .6700018    .698922
> 9
---------+--------------------------------------------------------------------
> -
    diff |           -.0525839    .0173985               -.0866946   -.018473
```

```
> 1
---------+--------------------------------------------------------------------
> —
    diff = mean(0) - mean(Yes)                                    t =  -3.022
> 3
Ho: diff = 0                                     degrees of freedom =     396
> 9

    Ha: diff < 0                 Ha: diff != 0                 Ha: diff > 0
 Pr(T < t) = 0.0013         Pr(|T| > |t|) = 0.0025          Pr(T > t) = 0.998
> 7

913 . ttest dummytrustus, by(emigrate)

Two-sample t test with equal variances
---------+--------------------------------------------------------------------
> —
   Group |     Obs        Mean    Std. Err.   Std. Dev.   [95% Conf. Interval
> ]
---------+--------------------------------------------------------------------
> —
       0 |   2,339    .6733647    .0096992    .4690829    .6543448    .692384
> 6
     Yes |   1,612    .7009926    .0114064    .4579652    .6786195    .723365
> 6
---------+--------------------------------------------------------------------
> —
combined |   3,951    .6846368    .0073933    .4647192    .6701418    .699131
> 8
---------+--------------------------------------------------------------------
> —
    diff |           -.0276279    .0150389               -.0571126    .001856
> 9
---------+--------------------------------------------------------------------
> —
    diff = mean(0) - mean(Yes)                                    t =  -1.837
> 1
Ho: diff = 0                                     degrees of freedom =     394
> 9

    Ha: diff < 0                 Ha: diff != 0                 Ha: diff > 0
 Pr(T < t) = 0.0331         Pr(|T| > |t|) = 0.0663          Pr(T > t) = 0.966
> 9
```

```
914 .
915 . sum remesas if elsalv==1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
remesas	**1,545**	**.2608414**	**.4392358**	**0**	**1**

```
916 . sum remesas if dr==1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
remesas	**1,511**	**.2263402**	**.4186004**	**0**	**1**

```
917 . sum remesas if honduras==1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
remesas	**1,558**	**.2516046**	**.4340745**	**0**	**1**

```
918 . sum remesas if paraguay==1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
remesas	**1,520**	**.0677632**	**.2514218**	**0**	**1**

```
919 .
920 . sum emigrate if elsalv==1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
emigrate	**1,543**	**.3629294**	**.4810006**	**0**	**1**

```
921 . sum emigrate if dr==1
```

Variable	Obs	Mean	Std. Dev.	Min	Max
emigrate	**1,501**	**.4183877**	**.4934589**	**0**	**1**

```
922 . sum emigrate if honduras==1

    Variable |        Obs        Mean    Std. Dev.       Min        Max
-------------+---------------------------------------------------------
    emigrate |      1,544    .4060881    .4912605          0          1

923 . sum emigrate if paraguay==1

    Variable |        Obs        Mean    Std. Dev.       Min        Max
-------------+---------------------------------------------------------
    emigrate |      1,503    .2681304    .4431333          0          1

924 .
925 .
926 . *Table A.12. Heterogenous Effects by Ties to US, 7-day bandwidth
927 .
928 . eststo clear

929 .
930 . eststo m_1: reg trustusgov posttrump_7days i.country i.citysize male age ho
    > useholdincome education working  voted_lastpresidential voteregistered if r
    > emesas==0 & emigrate==0

      Source |       SS           df       MS      Number of obs   =       63
    > 6
-------------+----------------------------------   F(15, 620)      =      1.8
    > 4
       Model |  21.3090005        15  1.42060004   Prob > F        =    0.026
    > 9
    Residual |  479.665842       620  .773654584   R-squared       =    0.042
    > 5
-------------+----------------------------------   Adj R-squared   =    0.019
    > 4
       Total |  500.974843       635   .78893676   Root MSE        =    .8795
    > 8

------------------------------------------------------------------------------
    > ------------
            trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
-------------------------+----------------------------------------------------
    > ------------
       posttrump_7days |  -.1385161   .0750927    -1.84   0.066     -.285983
    >    .0089508
                        |
               country |
             Honduras  |   .2357564   .1261875     1.87   0.062    -.0120504
    >    .4835632
             Paraguay  |   .0152126   .1185113     0.13   0.898    -.2175195
```

```
>    .2479448
   Dominican Republic │   .3524736   .1323258     2.66   0.008     .0926124
>    .6123347
                      │
              citysize │
           Large City │   -.152891   .1752026    -0.87   0.383    -.4969534
>    .1911714
          Medium City │  -.0763305   .1507237    -0.51   0.613    -.3723214
>    .2196604
           Small City │  -.0298361   .1652935    -0.18   0.857     -.354439
>    .2947669
           Rural Area │   -.005755   .1487367    -0.04   0.969    -.2978438
>    .2863338
                      │
                 male │    .055953   .0768273     0.73   0.467    -.0949203
>    .2068263
                  age │  -.0020653   .0024645    -0.84   0.402     -.006905
>    .0027744
       householdincome │   .0011829   .0084417     0.14   0.889    -.0153948
>    .0177606
            education │   .0100666   .0098577     1.02   0.308    -.0092919
>     .029425
              working │   .1177217   .0790635     1.49   0.137     -.037543
>    .2729865
voted_lastpresidential │   .1256539   .0911499     1.38   0.169     -.053346
>    .3046539
        voteregistered │  -.1452241   .1619648    -0.90   0.370    -.4632902
>     .172842
                _cons │   2.747869   .2314798    11.87   0.000     2.293289
>    3.202448
──────────────────────┴──────────────────────────────────────────────────────
> ──────────
```

```
931 . eststo m_2: reg trustusgov posttrump_7days i.country i.citysize male age ho
    > useholdincome education working  voted_lastpresidential voteregistered if r
    > emesas==1

      Source │       SS           df       MS      Number of obs   =       31
    > 5
─────────────┼──────────────────────────────────   F(15, 299)      =      1.7
    > 0
       Model │  19.9501519        15  1.33001013   Prob > F        =    0.049
    > 5
    Residual │  233.560959       299  .781140332   R-squared       =    0.078
    > 7
─────────────┼──────────────────────────────────   Adj R-squared   =    0.032
    > 5
       Total │  253.511111       314  .807360226   Root MSE        =    .8838
    > 2
```

```
------------------------------------------------------------------------------
> ----------
            trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------------------------------------------------------
> ----------
       posttrump_7days |  -.1944266   .1094132    -1.78   0.077    -.4097441
>     .020891
                       |
               country |
             Honduras  |   .1831887   .1530865     1.20   0.232    -.1180748
>    .4844522
             Paraguay  |  -.0352778   .2348727    -0.15   0.881    -.4974908
>    .4269351
   Dominican Republic  |     .50499   .1691617     2.99   0.003     .1720917
>    .8378883
                       |
              citysize |
           Large City  |  -.2749284   .2366891    -1.16   0.246    -.7407159
>     .190859
          Medium City  |  -.1263978   .2065205    -0.61   0.541    -.5328155
>    .2800199
           Small City  |  -.1447023   .2273324    -0.64   0.525    -.5920765
>     .302672
           Rural Area  |   .0039911   .2021845     0.02   0.984    -.3938938
>     .401876
                       |
                  male |   .2339313     .10664     2.19   0.029     .0240713
>    .4437912
                   age |   .0012282   .0037855     0.32   0.746    -.0062214
>    .0086777
       householdincome |    .007699   .0121736     0.63   0.528    -.0162578
>    .0316557
             education |   .0075227   .0144179     0.52   0.602    -.0208508
>    .0358962
               working |   -.237106    .112701    -2.10   0.036    -.4588937
>   -.0153183
voted_lastpresidential |   .0293495   .1196203     0.25   0.806    -.2060549
>    .2647539
        voteregistered |  -.1421805   .2378014    -0.60   0.550     -.610157
>    .3257959
                 _cons |   2.810485   .3564912     7.88   0.000     2.108936
>    3.512035
------------------------------------------------------------------------------
> ----------
```

```
932 . eststo m_3: reg trustusgov posttrump_7days i.country i.citysize male age ho
    > useholdincome education working  voted_lastpresidential voteregistered if e
    > migrate==1

      Source |       SS           df       MS      Number of obs   =       57
    > 8
-------------+----------------------------------   F(15, 562)      =      3.1
    > 9
       Model |  37.9767179        15  2.53178119   Prob > F        =    0.000
    > 0
    Residual |    446.1565       562  .793872776   R-squared       =    0.078
    > 4
-------------+----------------------------------   Adj R-squared   =    0.053
    > 8
       Total |  484.133218       577  .839052371   Root MSE        =      .89
    > 1

------------------------------------------------------------------------------
    > ----------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
----------------------+-------------------------------------------------------
    > ----------
      posttrump_7days |  -.3437835   .0793127    -4.33   0.000    -.4995689
    >    -.187998
                      |
              country |
             Honduras |   .0102872   .1290333     0.08   0.936    -.2431593
    >    .2637337
             Paraguay |  -.1522194   .1402425    -1.09   0.278    -.4276829
    >    .1232441
   Dominican Republic |   .3414355   .1289621     2.65   0.008     .0881289
    >     .594742
                      |
             citysize |
           Large City |   .0964514   .1828087     0.53   0.598    -.2626203
    >    .4555231
          Medium City |   .2250907   .1529002     1.47   0.142    -.0752349
    >    .5254164
           Small City |   .1305548   .1784848     0.73   0.465     -.220024
    >    .4811337
           Rural Area |   .3119974    .155538     2.01   0.045     .0064905
    >    .6175043
                      |
                 male |   .1252289   .0783616     1.60   0.111    -.0286884
    >    .2791463
                  age |   .0058845   .0034145     1.72   0.085    -.0008222
    >    .0125911
      householdincome |   .0050338   .0090773     0.55   0.579    -.0127957
```

```
>    .0228633
             education |   .0147845   .0112131     1.32   0.188    -.0072403
>    .0368092
               working |  -.1092712   .0815539    -1.34   0.181    -.2694589
>    .0509165
voted_lastpresidential |   .0534357   .0938848     0.57   0.569    -.1309724
>    .2378437
          voteregistered |  -.1042205   .1531484    -0.68   0.496    -.4050336
>    .1965927
                   _cons |   2.447313   .2410589    10.15   0.000     1.973826
>    2.920799
-------------------------+------------------------------------------------------------
> ----------

933 . eststo m_4: reg trustusgov posttrump_7days i.country i.citysize male age ho
    > useholdincome education working  voted_lastpresidential voteregistered if r
    > em_emigrate==1

      Source |       SS           df       MS      Number of obs   =       16
> 1
-------------+----------------------------------   F(15, 145)      =      0.7
> 6
       Model |  9.33803703        15  .622535802   Prob > F        =    0.714
> 4
    Residual |  118.040845       145  .814074793   R-squared       =    0.073
> 3
-------------+----------------------------------   Adj R-squared   =   -0.022
> 6
       Total |  127.378882       160  .796118012   Root MSE        =    .9022
> 6

-------------------------+------------------------------------------------------------
> ----------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
-------------------------+------------------------------------------------------------
> ----------
      posttrump_7days |  -.0895633   .1580637    -0.57   0.572    -.4019698
>    .2228431
                      |
              country |
             Honduras |    .098411   .2478276     0.40   0.692    -.3914104
>    .5882323
             Paraguay |   .1346458   .4171034     0.32   0.747    -.6897422
>    .9590338
   Dominican Republic |   .3762579   .2635128     1.43   0.155    -.1445645
>    .8970804
                      |
             citysize |
```

```
            Large City |   .0167301   .3621348     0.05   0.963    -.6990147
>    .7324749
           Medium City |   .0604119   .3101926     0.19   0.846    -.5526711
>     .673495
            Small City |   .0684156   .4017113     0.17   0.865    -.7255505
>    .8623816
            Rural Area |   .2922579   .3157063     0.93   0.356    -.3317228
>    .9162386
                       |
                  male |   .2345458   .1597926     1.47   0.144    -.0812778
>    .5503694
                   age |   .0049658   .0074859     0.66   0.508    -.0098298
>    .0197614
       householdincome |   .0104516   .0182501     0.57   0.568     -.025619
>    .0465222
             education |    .015262   .0227166     0.67   0.503    -.0296364
>    .0601603
               working |  -.3029754   .1645168    -1.84   0.068    -.6281362
>    .0221854
voted_lastpresidential |   .0163933   .1676664     0.10   0.922    -.3149925
>    .3477792
          voteregistered |   .1225515   .3177808     0.39   0.700    -.5055294
>    .7506323
                 _cons |   2.168175   .5247522     4.13   0.000     1.131024
>    3.205327
-----------------------+------------------------------------------------------

> ----------
```

```
934 .
935 .
936 . coefplot (m_1, label(No Ties to US)) ///
    > (m_2, label(Gets Remittances)) ///
    > (m_3, label(Wants to Emigrate)) ///
    > (m_4, label(Remittances & Emigrate)) ///
    > , keep(posttrump) xline(0) xlabel(-.5(.1)0)
    (m_1: no coefficients found, all dropped, or none kept)
    (m_2: no coefficients found, all dropped, or none kept)
    (m_3: no coefficients found, all dropped, or none kept)
    (m_4: no coefficients found, all dropped, or none kept)
    (nothing to plot)
```

```
937 .
938 .         graph export USties_7day.pdf, replace
    (file /Users/gina/Dropbox (Personal)/Article Outlines/Trump Effect Abroad/LAP
    > OP 2016 original datasets/USties_7day.pdf written in PDF format)

939 .
940 . esttab using USties_7day.csv, nobaselevels b(3) se(3) starlevels(* 0.05 **
    > 0.01  *** 0.001 ) mtitles("No Ties to US" "Gets Remittances" "Wants to Emig
    > rate" "Remittances & Emigrate") constant label nogaps replace
    (note: file USties_7day.csv not found)
    (output written to USties_7day.csv)

941 .
942 .
943 . *Table A.13. Heterogenous Effects by Ties to US, Full Sample
944 .
945 . eststo clear

946 . eststo m_1: reg trustusgov posttrump i.country i.citysize male age househol
    > dincome education working  voted_lastpresidential voteregistered if remesas
    > ==0 & emigrate==0

      Source |       SS           df       MS      Number of obs   =     1,54
    > 9
-------------+----------------------------------   F(15, 1533)     =      5.1
    > 6
       Model |  61.9642493        15  4.13094996   Prob > F        =    0.000
    > 0
    Residual |   1227.6497     1,533  .800815196   R-squared       =    0.048
    > 0
-------------+----------------------------------   Adj R-squared   =    0.038
    > 7
       Total |  1289.61394     1,548  .833083943   Root MSE        =    .8948
    > 8

------------------------------------------------------------------------------
    > ----------
   trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
--------------+---------------------------------------------------------------
    > ----------
   posttrump  |  -.2437377   .0510063    -4.78   0.000    -.3437872
    >   -.1436882
              |
     country  |
    Honduras  |   .2258746   .0680096     3.32   0.001      .092473
    >    .3592763
    Paraguay  |  -.0479403   .0652783    -0.73   0.463    -.1759845
    >    .0801039
```

```
   Dominican Republic |   .2305806   .0659072     3.50   0.000     .1013028
>    .3598585
                      |
             citysize |
          Large City |   .1360087    .082862     1.64   0.101    -.0265261
>    .2985434
          Medium City |   .0843553   .0749441     1.13   0.261    -.0626485
>    .2313591
           Small City |   .1473617    .084447     1.75   0.081    -.0182823
>    .3130056
           Rural Area |   .1625454   .0691898     2.35   0.019     .0268287
>    .2982621
                      |
                 male |   .0088147   .0495749     0.18   0.859    -.0884272
>    .1060565
                  age |  -.0003855   .0015682    -0.25   0.806    -.0034616
>    .0026906
       householdincome |   .0113197   .0053954     2.10   0.036     .0007367
>    .0219028
            education |   .0019776   .0062818     0.31   0.753    -.0103442
>    .0142995
              working |   .0540964   .0510681     1.06   0.290    -.0460743
>     .154267
voted_lastpresidential |   .0938816   .0589316     1.59   0.111    -.0217136
>    .2094767
        voteregistered |  -.1203413   .1065655    -1.13   0.259    -.3293709
>    .0886884
                 _cons |   2.674116   .1485364    18.00   0.000      2.38276
>    2.965472
-----------------------+------------------------------------------------------
> ----------
```

```
947 . eststo m_2: reg trustusgov posttrump i.country i.citysize male age househol
    > dincome education working  voted_lastpresidential voteregistered if remesas
    > ==1

      Source |       SS           df       MS      Number of obs   =        80
> 0
-------------+----------------------------------   F(15, 784)      =       4.1
> 6
       Model |  49.2631185        15  3.2842079   Prob > F        =     0.000
> 0
    Residual |  618.485632       784  .788884734   R-squared       =     0.073
> 8
-------------+----------------------------------   Adj R-squared   =     0.056
> 1
       Total |   667.74875       799  .835730601   Root MSE        =     .8881
> 9
```

```
------------------------------------------------------------------------------
> ----------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------------------------------------------------------
> ----------
            posttrump |  -.3474052   .0719375    -4.83   0.000    -.4886182
>   -.2061922
                      |
              country |
             Honduras |   .1117691   .0834174     1.34   0.181    -.0519789
>    .2755171
             Paraguay |  -.0765501   .1476747    -0.52   0.604    -.3664347
>    .2133345
   Dominican Republic |   .2644934   .0846761     3.12   0.002     .0982747
>    .4307121
                      |
             citysize |
          Large City |    .125279   .1076875     1.16   0.245    -.0861111
>     .336669
          Medium City |   .0898043   .1061778     0.85   0.398    -.1186222
>    .2982307
           Small City |   .1345838   .1219238     1.10   0.270     -.104752
>    .3739195
           Rural Area |   .3015429   .1049251     2.87   0.004     .0955754
>    .5075104
                      |
                 male |   .1630088   .0673543     2.42   0.016     .0307927
>    .2952249
                  age |  -.0007825   .0022532    -0.35   0.728    -.0052054
>    .0036405
       householdincome |   .0069626   .0076456     0.91   0.363    -.0080457
>    .0219709
            education |   .0135544   .0092586     1.46   0.144    -.0046202
>     .031729
              working |  -.2398297   .0715629    -3.35   0.001    -.3803073
>   -.0993521
voted_lastpresidential |   .0569459   .0754336     0.75   0.451    -.0911298
>    .2050215
        voteregistered |  -.0575109    .143534    -0.40   0.689    -.3392673
>    .2242455
                 _cons |   2.714116   .2194413    12.37   0.000     2.283354
>    3.144878
------------------------------------------------------------------------------
> ----------
```

```
948 . eststo m_3: reg trustusgov posttrump i.country i.citysize male age househol
    > dincome education working  voted_lastpresidential voteregistered if emigrat
    > e==1

      Source |       SS           df       MS      Number of obs   =     1,38
    > 1
-------------+----------------------------------   F(15, 1365)     =      5.9
    > 4
       Model |  71.9338355        15  4.79558904   Prob > F        =     0.000
    > 0
    Residual |  1101.33047     1,365  .806835506   R-squared       =     0.061
    > 3
-------------+----------------------------------   Adj R-squared   =     0.051
    > 0
       Total |   1173.2643     1,380  .850191523   Root MSE        =     .8982
    > 4

------------------------------------------------------------------------------
    > ----------
   trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
--------------+---------------------------------------------------------------
    > ----------
    posttrump |  -.3788002   .0545569    -6.94   0.000    -.4858246
    >   -.2717757
              |
      country |
     Honduras |   .0611311   .0698951     0.87   0.382    -.0759823
    >    .1982446
     Paraguay |  -.0965951   .0834957    -1.16   0.248    -.2603889
    >    .0671986
Dominican Republic |   .2734666   .0651965     4.19   0.000     .1455704
    >    .4013627
              |
     citysize |
   Large City |   .1735945   .0827934     2.10   0.036     .0111784
    >    .3360105
  Medium City |   .1520125   .0754841     2.01   0.044      .003935
    >    .3000899
   Small City |   .1714251   .0957575     1.79   0.074    -.0164227
    >    .3592729
   Rural Area |   .2303353   .0742334     3.10   0.002     .0847113
    >    .3759593
              |
         male |   .1027737   .0510243     2.01   0.044     .0026792
    >    .2028682
          age |   .0027439   .0021679     1.27   0.206    -.0015088
    >    .0069967
householdincome |   .0025904   .0056069     0.46   0.644    -.0084088
```

```
>    .0135896
             education |   .0147351   .0071539     2.06   0.040     .0007012
>    .0287689
               working |  -.0782115   .0530402    -1.47   0.141    -.1822607
>    .0258377
voted_lastpresidential |       .066   .0586519     1.13   0.261    -.0490576
>    .1810576
        voteregistered |  -.0318669   .1006466    -0.32   0.752    -.2293056
>    .1655717
                 _cons |   2.582972    .156208    16.54   0.000     2.276538
>    2.889405
------------------------+------------------------------------------------------------------
> ----------

949 . eststo m_4: reg trustusgov posttrump i.country i.citysize male age househol
    > dincome education working  voted_lastpresidential voteregistered if rem_emi
    > grate==1

      Source |       SS           df       MS      Number of obs   =        40
> 3
-------------+----------------------------------   F(15, 387)      =       2.2
> 0
       Model |  25.6742921        15  1.71161947   Prob > F        =     0.006
> 1
    Residual |   301.20412       387  .778305219   R-squared       =     0.078
> 5
-------------+----------------------------------   Adj R-squared   =     0.042
> 8
       Total |  326.878412       402  .813130378   Root MSE        =     .8822
> 2

------------------------+------------------------------------------------------------------
> ----------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------+------------------------------------------------------------------
> ----------
            posttrump |  -.3470961    .105154    -3.30   0.001    -.5538408
>   -.1403514
                      |
              country |
             Honduras |   .0370662    .123841     0.30   0.765    -.2064193
>    .2805516
             Paraguay |  -.0274375   .2356438    -0.12   0.907    -.4907397
>    .4358647
   Dominican Republic |   .1754523    .116174     1.51   0.132    -.0529588
>    .4038635
                      |
             citysize |
```

```
            Large City |   .1663946   .1524401     1.09   0.276    -.1333198
>    .4661091
           Medium City |   .1323693   .1512094     0.88   0.382    -.1649254
>     .429664
            Small City |   .1955261   .1869596     1.05   0.296    -.1720576
>    .5631098
            Rural Area |   .3898314   .1505597     2.59   0.010     .0938141
>    .6858486
                       |
                  male |   .1717137   .0960781     1.79   0.075    -.0171867
>    .3606142
                   age |   .0022694   .0042391     0.54   0.593    -.0060651
>    .0106039
         householdincome |   .0160883   .0109052     1.48   0.141    -.0053524
>    .0375291
             education |   .0126742   .0137325     0.92   0.357    -.0143254
>    .0396738
               working |  -.2957929    .101462    -2.92   0.004    -.4952786
>   -.0963073
voted_lastpresidential |    .125404   .1039305     1.21   0.228    -.0789351
>    .3297431
          voteregistered |  -.1243723   .1883268    -0.66   0.509     -.494644
>    .2458993
                  _cons |   2.599997   .3112091     8.35   0.000     1.988125
>    3.211869
-------------------------+------------------------------------------------------

> ----------
```

```
950 .
951 . esttab using USties_fullsample.csv, nobaselevels b(3) se(3) starlevels(* 0.
    > 05 ** 0.01  *** 0.001 ) mtitles("No Ties to US" "Gets Remittances" "Wants t
    > o Emigrate" "Remittances & Emigrate") constant label nogaps replace
    (output written to USties_fullsample.csv)

952 .
953 . ************************************
954 . ************************************
```

```
955 . //7. Appendix B: Tables and Figures//
956 . ************************************
957 . ************************************
958 .
959 . *Table B.1. Descriptive Statistics Summarizing the Decline in Trust in the
    > US Gov't
960 .
961 . foreach var of varlist dummytrustusg{
      2.
962 .         reg `var' posttrump_7days
      3.         global m`var'_0: di %6.3fc _b[_cons]
      4.         global m`var'_1: di %6.3fc _b[_cons] + _b[posttrump_7days]
      5.         global dif_`var': di %6.3fc _b[posttrump_7days]
      6.
963 .         global lbe_`var' : var label `var'
      7.
964 .         qui test posttrump_7days=0
      8.         global p_`var': di %12.3fc r(p)
      9.         glo star_`var'=cond(${p_`var'}<.001,"***",cond(${p_`var'}<.01,"*
    > *",cond(${p_`var'}<.05,"*",cond(${p_`var'}<.1,"+",""))))
     10. }

      Source |       SS           df       MS      Number of obs   =     1,63
    > 0
-------------+----------------------------------   F(1, 1628)      =     18.6
    > 8
       Model |  4.04543954         1  4.04543954   Prob > F        =    0.000
    > 0
    Residual |  352.568671     1,628  .216565523   R-squared       =    0.011
    > 3
-------------+----------------------------------   Adj R-squared   =    0.010
    > 7
       Total |   356.61411     1,629  .218915967   Root MSE        =    .4653
    > 7

-------------------------------------------------------------------------------
    > ----
  dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inter
    > val]
----------------+--------------------------------------------------------------
    > ----
posttrump_7days |  -.0996835    .023064    -4.32   0.000    -.1449219   -.054
    > 4452
          _cons |       .725   .0160567    45.15   0.000     .6935061    .756
    > 4939
-------------------------------------------------------------------------------
    > ----
```

```
965 .
966 . //Output the results of the balance test
967 .         texdoc init dummytrustusg.tex, replace force
    (texdoc output file is dummytrustusg.tex)

968 .         tex \begin{tabular}{lccc} \toprule \toprule

969 .         tex Variable                     &       Mean Control    & Mean Trea
    > tment & Difference \\

970 .         tex \addlinespace \hline \\

971 .         foreach var of varlist dummytrustusg{
      2.         tex ${lbe_`var'} & ${m`var'_0} & ${m`var'_1} & ${dif_`var'}${sta
    > r_`var'}\\
      3.         }

972 .         tex \hline \hline

973 .         tex \end{tabular}

974 .
975 .
976 . *Table B.2. Effect of Trump’s Election on Trust in the US Government
977 .
978 . //These are the main results from Figure 2 in table form.
979 . //See code for Main Results in Figure 2 above to produce this table.
980 .
981 .
982 . *Table B.3. Effect of Trump’s Election by Country
983 .
984 . eststo clear

985 . * Panel A: Dominican Rep 7 day bandwidth with City Size FE plus covariate a
    > djustment
986 . eststo m_1: reg trustusgov i.posttrump_7days i.citysize male age householdi
    > ncome education working  voted_lastpresidential voteregistered remesas if d
    > r==1
```

```
      Source |       SS           df       MS      Number of obs   =       34
> 8
-------------+----------------------------------   F(12, 335)      =      1.0
> 5
       Model |  9.86899501        12  .822416251   Prob > F        =    0.405
> 3
    Residual |  263.188476       335  .785637243   R-squared       =    0.036
> 1
-------------+----------------------------------   Adj R-squared   =    0.001
> 6
       Total |  273.057471       347  .786909139   Root MSE        =    .8863
> 6

------------------------------+---------------------------------------------------
> ----------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------+---------------------------------------------------
> ----------
    1.posttrump_7days |  -.1819453   .1030016    -1.77   0.078    -.3845568
>    .0206661
                      |
              citysize |
          Medium City |   .1362215   .1285902     1.06   0.290    -.1167244
>    .3891675
           Small City |   .1655057   .1760448     0.94   0.348    -.1807869
>    .5117983
           Rural Area |  -.0388606   .1261763    -0.31   0.758    -.2870583
>    .2093371
                      |
                 male |   .1457024   .1029075     1.42   0.158    -.0567239
>    .3481287
                  age |   .0046896   .0036004     1.30   0.194    -.0023925
>    .0117718
        householdincome |    .009246   .0111417     0.83   0.407    -.0126705
>    .0311624
            education |   .0115296   .0135614     0.85   0.396    -.0151465
>    .0382058
              working |  -.0985259   .1085079    -0.91   0.365    -.3119685
>    .1149167
voted_lastpresidential |  -.0443621   .1433074    -0.31   0.757    -.3262578
>    .2375336
         voteregistered |   .1044601   .2405223     0.43   0.664    -.3686643
>    .5775846
              remesas |   .0795949   .1123902     0.71   0.479    -.1414846
>    .3006743
                _cons |    2.68034   .3106144     8.63   0.000      2.06934
>    3.291341
------------------------------+---------------------------------------------------
```

```
> ──────────

987 .
988 . * Panel B: Paraguay 7 day bandwidth with City Size FE plus covariate adjust
    > ment
989 . eststo m_2: reg trustusgov i.posttrump_7days i.citysize male age householdi
    > ncome education working  voted_lastpresidential voteregistered remesas if p
    > araguay==1

      Source │       SS           df       MS      Number of obs   =       32
    > 8
─────────────┼──────────────────────────────────   F(13, 314)      =      1.5
    > 5
       Model │  14.9577932        13  1.15059948   Prob > F        =    0.098
    > 8
    Residual │  233.237329       314   .74279404   R-squared       =    0.060
    > 3
─────────────┼──────────────────────────────────   Adj R-squared   =    0.021
    > 4
       Total │  248.195122       327  .759006489   Root MSE        =    .8618
    > 5

─────────────────────────┼──────────────────────────────────────────────────────────
    > ──────────
           trustusgov │      Coef.   Std. Err.      t    P>|t|     [95% Conf
    > . Interval]
─────────────────────────┼──────────────────────────────────────────────────────────
    > ──────────
    1.posttrump_7days │   -.345137   .1031338    -3.35   0.001    -.5480578
    >   -.1422163
                       │
             citysize  │
          Large City   │  -.0317528    .322096    -0.10   0.922     -.665492
    >    .6019864
         Medium City   │   .2831096   .2891677     0.98   0.328    -.2858416
    >    .8520609
          Small City   │   .2894432   .3043863     0.95   0.342    -.3094513
    >    .8883377
          Rural Area   │   .4280255   .2979888     1.44   0.152    -.1582817
    >    1.014333
                       │
                male   │   .0414398   .1059241     0.39   0.696     -.166971
    >    .2498506
                 age   │  -.0032869    .003928    -0.84   0.403    -.0110154
    >    .0044416
       householdincome │   .0149584   .0117179     1.28   0.203    -.0080972
    >     .038014
             education │  -.0084232   .0148686    -0.57   0.571     -.037678
    >    .0208315
```

```
                working |  -.0101249   .1064413    -0.10   0.924    -.2195532
>    .1993033
voted_lastpresidential |   .1362549    .132296     1.03   0.304    -.1240438
>    .3965535
        voteregistered |  -.1219982    .164014    -0.74   0.458    -.4447035
>    .2007071
               remesas |  -.0187818   .1837736    -0.10   0.919     -.380365
>    .3428015
                 _cons |   2.661948   .3947385     6.74   0.000     1.885281
>    3.438615
-----------------------+------------------------------------------------------
> ----------

990 .
991 . * Panel C: El Salvador 7 day bandwidth with City Size FE plus covariate adj
>    ustment
992 . eststo m_3: reg trustusgov i.posttrump_7days i.citysize male age householdi
>    ncome education working  voted_lastpresidential voteregistered remesas if e
>    lsalv==1

      Source |       SS           df       MS      Number of obs   =       36
> 5
-------------+----------------------------------   F(12, 352)      =      1.1
> 3
       Model |  10.3260285        12  .860502374   Prob > F        =    0.333
> 9
    Residual |  267.947944       352   .76121575   R-squared       =    0.037
> 1
-------------+----------------------------------   Adj R-squared   =    0.004
> 3
       Total |  278.273973       364  .764488936   Root MSE        =    .8724
> 8

-----------------------+------------------------------------------------------
> ----------
            trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
-----------------------+------------------------------------------------------
> ----------
    1.posttrump_7days |  -.1821616   .1040067    -1.75   0.081    -.3867144
>    .0223911
                       |
              citysize |
          Medium City  |   .1006076   .1372162     0.73   0.464    -.1692592
>    .3704744
           Small City  |  -.2381759   .1761278    -1.35   0.177    -.5845711
>    .1082193
           Rural Area  |  -.0404484   .1406705    -0.29   0.774    -.3171088
>    .2362119
```

```
                    |
                male |     .10733   .0943533     1.14   0.256    -.0782371
>     .292897
                 age |   .0004037   .0032457     0.12   0.901    -.0059797
>     .0067872
       householdincome |  -.0095175   .0118888    -0.80   0.424    -.0328994
>     .0138645
           education |   .0060919   .0140403     0.43   0.665    -.0215215
>     .0337053
             working |   .0567868   .1014305     0.56   0.576    -.1426991
>     .2562728
voted_lastpresidential |   .1200966    .118174     1.02   0.310    -.1123193
>     .3525125
        voteregistered |  -.4685366   .3631496    -1.29   0.198    -1.182752
>     .2456794
             remesas |   .1159416   .1075457     1.08   0.282    -.0955714
>     .3274545
               _cons |    3.11748   .4173767     7.47   0.000     2.296614
>     3.938346
--------------------+----------------------------------------------------------
> ----------

993 .
994 . * Panel D: Honduras 7 day bandwidth with City Size FE plus covariate adjust
> ment
995 . eststo m_4: reg trustusgov i.posttrump_7days i.citysize male age householdi
> ncome education working  voted_lastpresidential voteregistered remesas if h
> onduras==1

      Source |       SS           df       MS      Number of obs   =       33
> 3
-------------+----------------------------------   F(12, 320)      =      1.3
> 2
       Model |  13.4389596        12  1.1199133   Prob > F        =    0.206
> 1
    Residual |  271.756236       320  .849238236   R-squared       =    0.047
> 1
-------------+----------------------------------   Adj R-squared   =    0.011
> 4
       Total |  285.195195       332  .859021672   Root MSE        =    .9215
> 4
```

```
------------------------------------------------------------------------------
> ------------
           trustusgov |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------------------------------------------------------
> ------------
     1.posttrump_7days |  -.2354994   .1117471    -2.11   0.036    -.4553512
>   -.0156476
                       |
             citysize |
          Medium City  |   .1348116   .1950051     0.69   0.490    -.2488424
>    .5184655
           Small City  |   .1639977   .2272444     0.72   0.471     -.283084
>    .6110794
           Rural Area  |   .3583271    .195953     1.83   0.068    -.0271917
>    .7438459
                       |
                 male  |    .171859   .1123057     1.53   0.127    -.0490918
>    .3928099
                  age  |  -.0023769   .0037458    -0.63   0.526    -.0097464
>    .0049925
       householdincome |  -.0015687   .0125126    -0.13   0.900    -.0261861
>    .0230487
            education  |     .02774   .0137778     2.01   0.045     .0006334
>    .0548466
              working  |  -.0250804   .1191128    -0.21   0.833    -.2594236
>    .2092628
voted_lastpresidential |   .1038138   .1136964     0.91   0.362     -.119873
>    .3275007
        voteregistered |  -.1952409   .2118091    -0.92   0.357    -.6119552
>    .2214734
              remesas  |   .0416632   .1146748     0.36   0.717    -.1839487
>     .267275
                _cons  |   2.655749   .2910253     9.13   0.000     2.083184
>    3.228314
------------------------------------------------------------------------------
> ------------
```

```
 996 .
 997 . esttab using appendixb2.csv, nobaselevels b(3) se(3) starlevels(+ 0.1 * 0.0
     > 5 ** 0.01 *** 0.001 ) mtitles("Dominican Republic" "Paraguay" "El Salvador"
     >  "Honduras") constant label nogaps replace
     (output written to appendixb2.csv)

 998 .
 999 . esttab using appendixb2.tex, nobaselevels b(3) se(3) starlevels(+ 0.1 * 0.0
     > 5 ** 0.01 *** 0.001 ) drop(*.citysize) mtitles("Dominican Republic" "Paragu
     > ay" "El Salvador" "Honduras")  constant label nogaps replace
     (output written to appendixb2.tex)

1000 .
1001 .
1002 . *Table B.4. Covariate Distribution
1003 .
1004 . eststo clear

1005 . estpost summarize elsalv honduras dr paraguay citysize male age householdin
     > come education working voted_lastpresidential voteregistered remesas if pos
     > ttrump==1, detail

                 |  e(count)   e(sum_w)    e(mean)     e(Var)      e(sd)  e(skewn
     > ~)  e(kurto~)
-----------------+---------------------------------------------------------------
     > -------------
          elsalv |      2799       2799   .3347624   .2227761   .4719917   .70029
     > 67   1.490416
        honduras |      2799       2799   .1311183    .113967     .33759   2.1857
     > 74   5.777608
              dr |      2799       2799   .3133262   .2152298   .4639286   .80489
     > 61   1.647858
        paraguay |      2799       2799   .2207931    .172105   .4148554   1.3462
     > 85   2.812482
        citysize |      2799       2799   3.554484    2.20995    1.48659  -.53544
     > 04   1.889519
            male |      2799       2799   .5008932   .2500886   .5000885  -.00357
     > 27   1.000013
             age |      2797       2797   39.53128   262.1168   16.19002   .67746
     > 15   2.666248
     householdi~e |      2333       2333   7.383626   25.95869   5.094967   .22506
     > 11   1.722963
       education |      2749       2749    8.76355   20.01903   4.474264  -.06181
     > 66    2.33848
         working |      2799       2799   .4233655   .2442144   .4941805   .31020
     > 33   1.096226
     voted_last~l |      2761       2761   .7189424   .2021374    .449597  -.97412
     > 61   1.948922
     voteregist~d |      2765       2765   .9269439   .0677434   .2602756    -3.28
```

```
> 13   11.76693
     remesas |      2788       2788    .214132   .1683399   .4102924   1.3937
> 34   2.942495

             |    e(sum)     e(min)     e(max)      e(p1)      e(p5)      e(p1
> 0)     e(p25)
-------------+---------------------------------------------------------------
> ------------

      elsalv |       937          0          1          0          0
>  0          0
    honduras |       367          0          1          0          0
>  0          0
          dr |       877          0          1          0          0
>  0          0
    paraguay |       618          0          1          0          0
>  0          0
    citysize |      9949          1          5          1          1
>  1          3
        male |      1402          0          1          0          0
>  0          0
         age |    110569         18         93         18         19
> 21         26
householdi~e |     17226          0         16          0          1
>  1          3
   education |     24091          0         18          0          1
>  3          6
     working |      1185          0          1          0          0
>  0          0
voted_last~l |      1985          0          1          0          0
>  0          0
voteregist~d |      2563          0          1          0          0
>  1          1
     remesas |       597          0          1          0          0
>  0          0

             |    e(p50)     e(p75)     e(p90)     e(p95)     e(p99)
-------------+---------------------------------------------------------------
      elsalv |         0          1          1          1          1
    honduras |         0          0          1          1          1
          dr |         0          1          1          1          1
    paraguay |         0          0          1          1          1
    citysize |         4          5          5          5          5
        male |         1          1          1          1          1
         age |        37         50         64         71         80
householdi~e |         7         12         15         16         16
   education |         9         12         15         16         18
     working |         0          1          1          1          1
voted_last~l |         1          1          1          1          1
voteregist~d |         1          1          1          1          1
```

```
          remesas |          0          0          1          1          1

1006 . esttab using appendixB31.csv, cells("mean Var skewness") replace
     (output written to appendixB31.csv)

1007 .
1008 . eststo clear

1009 . estpost summarize elsalv honduras dr paraguay citysize male age householdin
     > come education working voted_lastpresidential voteregistered remesas if pos
     > ttrump==0, detail

                    |  e(count)   e(sum_w)    e(mean)     e(Var)      e(sd)  e(skewn
     > ~)  e(kurto~)
    ----------------+------------------------------------------------------------
     > -------------
          elsalv |      3358       3358   .1828469   .1494584   .3865986    1.640
     > 98   3.692816
        honduras |      3358       3358    .355271   .2291217   .4786666   .60480
     > 74   1.365792
              dr |      3358       3358   .1908874   .1544954   .3930591    1.573
     > 09   3.474612
        paraguay |      3358       3358   .2709946   .1976154   .4445395   1.0304
     > 57   2.061842
        citysize |      3358       3358   2.931209   2.513288   1.585335   .09416
     > 15   1.475943
            male |      3358       3358   .4952353   .2500518   .5000518   .01905
     > 98   1.000363
             age |      3350       3350   39.53851   275.2304   16.59007   .63861
     > 74   2.485396
    householdi~e |      2845       2845   7.718453   26.35425   5.133639   .09851
     > 02   1.668623
       education |      3236       3236   8.825093   19.52056   4.418207  -.04092
     > 68   2.392621
         working |      3358       3358   .4264443   .2446624   .4946336   .29745
     > 91   1.088482
    voted_last~l |      3324       3324   .7006619   .2097979    .458037  -.87631
     > 36   1.767926
    voteregist~d |      3297       3297   .9099181    .081992   .2863425  -2.8635
     > 66    9.20001
         remesas |      3346       3346   .1921698   .1552869   .3940647   1.5625
     > 67   3.441616
```

	e(sum)	e(min)	e(max)	e(p1)	e(p5)	e(p10)	e(p25)
elsalv	614	0	1	0	0	0	0
honduras	1193	0	1	0	0	0	0
dr	641	0	1	0	0	0	0
paraguay	910	0	1	0	0	0	0
citysize	9843	1	5	1	1	1	1
male	1663	0	1	0	0	0	0
age	132454	18	112	18	19	20	25
householdi~e	21959	0	16	0	0	1	3
education	28558	0	18	0	1	3	6
working	1432	0	1	0	0	0	0
voted_last~l	2329	0	1	0	0	0	0
voteregist~d	3000	0	1	0	0	1	1
remesas	643	0	1	0	0	0	0

	e(p50)	e(p75)	e(p90)	e(p95)	e(p99)
elsalv	0	0	1	1	1
honduras	0	1	1	1	1
dr	0	0	1	1	1
paraguay	0	1	1	1	1
citysize	3	5	5	5	5
male	0	1	1	1	1
age	36	51	64	70	80
householdi~e	8	12	15	16	16
education	9	12	15	17	18
working	0	1	1	1	1
voted_last~l	1	1	1	1	1
voteregist~d	1	1	1	1	1
remesas	0	0	1	1	1

```
1010 . esttab using appendixB32.csv, cells("mean Var skewness") replace
     (output written to appendixB32.csv)

1011 .
1012 .
1013 . *Table B.5. Covariate Balance Tests, 7-Day Bandwidth Intervals*
1014 .
1015 . //See code for Figure 1 above to produce this table.
1016 .
1017 .
1018 .
1019 . *Table B.6. Placebo Tests: Simulating a 'Faux Election'
1020 .
1021 . //See code for Figure 4 above to produce this table.
1022 .
1023 .
1024 . *Table B.7. Placebo Tests: Trust in Foreign Governments and Organizations
1025 .
1026 . //See code for Figure 5 above to produce this table.
1027 .
1028 .
1029 . *Figure B.1. Power calculations with different bandwidths
1030 .
1031 . // Generate matrix that includes the power and number of units in the treat
     > ment and control groups for two differnt effect sizes and multiple bandwidt
     > hs
1032 .
1033 . matrix results = J(24,5,.)

1034 . matrix colnames results =  bandwidth n_contr n_treat  pow_eightsd pow_fifth
     > sd

1035 . local i 0

1036 . forval d = 0/23{
       2.         if `d' == 0{
       3.                 local d_neg = -1
       4.         }
       5.         if `d' != 0{
       6.                                 local d_neg = (`d'+1) * -1
       7.         }
       8.         gen treatment_band = .
       9.         replace treatment_band = 1 if time_zero >= 0 & time_zero <= `d'
      10.         replace treatment_band = 0 if time_zero < 0 & time_zero >= `d_ne
     > g'
      11.         replace treatment_band = . if missing(male, age, householdincome
     > , citysize, education, working, voted_lastpresidential, voteregistered, rem
     > esas)
      12.         local ++ i
```

```
 13.         local bandwidth = `d' + 1
 14.         qui: sum treatment_band if treatment_band == 1
 15.         local n_treat = r(N)
 16.         qui: sum treatment_band if treatment_band == 0
 17.         local n_contr = r(N)
 18.         sum trustusgov if treatment_naive == 0
 19.         local sd = r(sd)
 20.         local mean = r(mean)
 21.         local eight = `sd' / 8
 22.         local fifth = `sd' / 5
 23.         local eightsd = `mean' + `eight'
 24.         local fifthsd = `mean' + `fifth'
 25.         power twomeans `mean' `eightsd', sd(`sd') n1(`n_contr') n2(`n_tr
> eat')
 26.         local pow_fifthsd = r(power)
 27.         power twomeans `mean' `fifthsd', sd(`sd') n1(`n_contr') n2(`n_tr
> eat')
 28.         local pow_eightsd = r(power)
 29.         matrix results[`i', 1] = `bandwidth',`n_contr',`n_treat',`pow_fi
> fthsd',`pow_eightsd'
 30.         drop treatment_band
 31. }
(6,157 missing values generated)
(212 real changes made)
(149 real changes made)
(86 real changes made, 86 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	**2,245**	**3.013363**	**.8764087**	**1**	**4**

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =       275
           N1 =       118
           N2 =       157
        N2/N1 =    1.3305
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.1757

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =       275
           N1 =       118
           N2 =       157
        N2/N1 =    1.3305
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    0.3731
(6,157 missing values generated)
(383 real changes made)
(338 real changes made)
(143 real changes made, 143 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =       578
           N1 =       278
           N2 =       300
        N2/N1 =    1.0791
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.3227

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =       578
           N1 =       278
           N2 =       300
        N2/N1 =    1.0791
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    0.6695
(6,157 missing values generated)
(546 real changes made)
(526 real changes made)
(207 real changes made, 207 to missing)

    Variable |        Obs        Mean    Std. Dev.       Min        Max
-------------+---------------------------------------------------------
  trustusgov |      2,245    3.013363    .8764087          1          4

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =       865
           N1 =       425
           N2 =       440
        N2/N1 =    1.0353
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.4507

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =       865
           N1 =       425
           N2 =       440
        N2/N1 =    1.0353
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    0.8358
(6,157 missing values generated)
(746 real changes made)
(777 real changes made)
(297 real changes made, 297 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     1,226
           N1 =       624
           N2 =       602
        N2/N1 =    0.9647
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.5896

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     1,226
           N1 =       624
           N2 =       602
        N2/N1 =    0.9647
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    0.9380
(6,157 missing values generated)
(967 real changes made)
(1,034 real changes made)
(407 real changes made, 407 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     1,594
           N1 =       819
           N2 =       775
        N2/N1 =    0.9463
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.7029

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     1,594
           N1 =       819
           N2 =       775
        N2/N1 =    0.9463
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    0.9788
(6,157 missing values generated)
(1,153 real changes made)
(1,221 real changes made)
(492 real changes made, 492 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     1,882
           N1 =       966
           N2 =       916
        N2/N1 =    0.9482
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.7731

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     1,882
           N1 =       966
           N2 =       916
        N2/N1 =    0.9482
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    0.9912
(6,157 missing values generated)
(1,304 real changes made)
(1,355 real changes made)
(543 real changes made, 543 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     2,116
           N1 =     1,069
           N2 =     1,047
        N2/N1 =    0.9794
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.8195

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     2,116
           N1 =     1,069
           N2 =     1,047
        N2/N1 =    0.9794
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    0.9958
(6,157 missing values generated)
(1,479 real changes made)
(1,551 real changes made)
(620 real changes made, 620 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     2,410
           N1 =     1,223
           N2 =     1,187
        N2/N1 =    0.9706
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.8658

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     2,410
           N1 =     1,223
           N2 =     1,187
        N2/N1 =    0.9706
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    0.9984
(6,157 missing values generated)
(1,644 real changes made)
(1,708 real changes made)
(681 real changes made, 681 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     2,671
           N1 =     1,355
           N2 =     1,316
        N2/N1 =    0.9712
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.8977

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     2,671
           N1 =     1,355
           N2 =     1,316
        N2/N1 =    0.9712
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    0.9993
(6,157 missing values generated)
(1,768 real changes made)
(1,851 real changes made)
(731 real changes made, 731 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     2,888
           N1 =     1,468
           N2 =     1,420
        N2/N1 =    0.9673
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9188

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     2,888
           N1 =     1,468
           N2 =     1,420
        N2/N1 =    0.9673
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    0.9997
(6,157 missing values generated)
(1,862 real changes made)
(2,053 real changes made)
(794 real changes made, 794 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     3,121
           N1 =     1,625
           N2 =     1,496
        N2/N1 =    0.9206
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9367

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     3,121
           N1 =     1,625
           N2 =     1,496
        N2/N1 =    0.9206
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    0.9999
(6,157 missing values generated)
(1,931 real changes made)
(2,241 real changes made)
(836 real changes made, 836 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     3,336
           N1 =     1,785
           N2 =     1,551
        N2/N1 =    0.8689
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9495

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     3,336
           N1 =     1,785
           N2 =     1,551
        N2/N1 =    0.8689
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    0.9999
(6,157 missing values generated)
(2,049 real changes made)
(2,420 real changes made)
(891 real changes made, 891 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     3,578
           N1 =     1,926
           N2 =     1,652
        N2/N1 =    0.8577
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9614

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     3,578
           N1 =     1,926
           N2 =     1,652
        N2/N1 =    0.8577
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    1.0000
(6,157 missing values generated)
(2,182 real changes made)
(2,555 real changes made)
(954 real changes made, 954 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     3,783
           N1 =     2,034
           N2 =     1,749
        N2/N1 =    0.8599
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9694

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     3,783
           N1 =     2,034
           N2 =     1,749
        N2/N1 =    0.8599
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    1.0000
(6,157 missing values generated)
(2,282 real changes made)
(2,643 real changes made)
(997 real changes made, 997 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     3,928
           N1 =     2,098
           N2 =     1,830
        N2/N1 =    0.8723
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9742

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     3,928
           N1 =     2,098
           N2 =     1,830
        N2/N1 =    0.8723
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    1.0000
(6,157 missing values generated)
(2,392 real changes made)
(2,768 real changes made)
(1,058 real changes made, 1,058 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,102
           N1 =     2,187
           N2 =     1,915
        N2/N1 =    0.8756
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9790

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,102
           N1 =     2,187
           N2 =     1,915
        N2/N1 =    0.8756
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    1.0000
(6,157 missing values generated)
(2,488 real changes made)
(2,881 real changes made)
(1,098 real changes made, 1,098 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,271
           N1 =     2,277
           N2 =     1,994
        N2/N1 =    0.8757
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9828

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,271
           N1 =     2,277
           N2 =     1,994
        N2/N1 =    0.8757
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    1.0000
(6,157 missing values generated)
(2,559 real changes made)
(2,999 real changes made)
(1,138 real changes made, 1,138 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,420
           N1 =     2,373
           N2 =     2,047
        N2/N1 =    0.8626
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9855

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,420
           N1 =     2,373
           N2 =     2,047
        N2/N1 =    0.8626
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    1.0000
(6,157 missing values generated)
(2,625 real changes made)
(3,078 real changes made)
(1,162 real changes made, 1,162 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,541
           N1 =     2,440
           N2 =     2,101
        N2/N1 =    0.8611
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9874

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,541
           N1 =     2,440
           N2 =     2,101
        N2/N1 =    0.8611
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    1.0000
(6,157 missing values generated)
(2,665 real changes made)
(3,146 real changes made)
(1,182 real changes made, 1,182 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,629
           N1 =     2,496
           N2 =     2,133
        N2/N1 =    0.8546
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9886

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,629
           N1 =     2,496
           N2 =     2,133
        N2/N1 =    0.8546
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    1.0000
(6,157 missing values generated)
(2,706 real changes made)
(3,214 real changes made)
(1,201 real changes made, 1,201 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,719
           N1 =     2,553
           N2 =     2,166
        N2/N1 =    0.8484
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9898

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,719
           N1 =     2,553
           N2 =     2,166
        N2/N1 =    0.8484
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    1.0000
(6,157 missing values generated)
(2,763 real changes made)
(3,215 real changes made)
(1,212 real changes made, 1,212 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,766
           N1 =     2,553
           N2 =     2,213
        N2/N1 =    0.8668
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9904

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,766
           N1 =     2,553
           N2 =     2,213
        N2/N1 =    0.8668
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    1.0000
(6,157 missing values generated)
(2,785 real changes made)
(3,248 real changes made)
(1,221 real changes made, 1,221 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,812
           N1 =     2,582
           N2 =     2,230
        N2/N1 =    0.8637
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9909

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,812
           N1 =     2,582
           N2 =     2,230
        N2/N1 =    0.8637
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    1.0000
(6,157 missing values generated)
(2,791 real changes made)
(3,283 real changes made)
(1,225 real changes made, 1,225 to missing)
```

Variable	Obs	Mean	Std. Dev.	Min	Max
trustusgov	2,245	3.013363	.8764087	1	4

```
Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,849
           N1 =     2,614
           N2 =     2,235
        N2/N1 =    0.8550
        delta =    0.1096
           m1 =    3.0134
           m2 =    3.1229
           sd =    0.8764

Estimated power:
```

```
        power =    0.9913

Estimated power for a two-sample means test
t test assuming sd1 = sd2 = sd
Ho: m2 = m1  versus  Ha: m2 != m1

Study parameters:

        alpha =    0.0500
            N =     4,849
           N1 =     2,614
           N2 =     2,235
        N2/N1 =    0.8550
        delta =    0.1753
           m1 =    3.0134
           m2 =    3.1886
           sd =    0.8764

Estimated power:

        power =    1.0000

1037 .
1038 . //Transform matrix into variables
1039 . svmat results, names(col)

1040 .
1041 . //Total height of histogram bars
1042 . gen tot_contr = n_treat + n_contr
     (6,133 missing values generated)

1043 .
1044 . //Generate Figure B.1
1045 .
1046 . graph twoway    (bar tot_contr bandwidth, fcolor(gs4) ///
     >                                  yaxis(2) ylabel(0(1000)6000, labsize(vsmall
     > ) axis(2)) ytitle("Number of valid cases in treatment and control groups",
     > axis(2) size(vsmall)) ///
     >                                  yscale(axis(2) alt)) ///
     >                                  (rbar tot_contr n_treat bandwidth, fcolor(g
     > s13) lcolor(gs1)  lwidth(vthin) yaxis(2)) ///
     >                                  (function y=.8, ra(0 24) lpattern(solid) lc
     > olor(red) lwidth(vthin)) ///
     >                                  (line pow_fifthsd bandwidth, lcolor(black)
     > lpattern(solid) lcolor(black) yaxis(1) yscale(axis(1) alt)) ///
     >                                  (line pow_eightsd bandwidth, lpattern(dash)
     >  lcolor(black) yaxis(1) ///
     >                                  ytitle("Power", size(vsmall)) ylabel(0(.2)1
     > , labsize(vsmall) gmin gmax axis(1)) ///
```

```
     >                                  xtitle("Bandwidth (± days) around Trump's e
     > lection", size(vsmall))  xlabel(0(3)24, labsize(vsmall)) ///
     >                                  legend(ti("Effect size", size(vsmall)) orde
     > r(4 "1/5 standard deviation change" 5 "1/8 standard deviation change") size
     > (vsmall) rows(1) pos(6)))

1047 .
1048 . //Save Figure B.1 and drop extra variables
1049 .
1050 . graph save powercalcs.gph, replace
     (file powercalcs.gph saved)

1051 . graph export powercalcs.png, replace
     (file powercalcs.png written in PNG format)

1052 .
1053 . drop bandwidth n_contr n_treat pow_fifthsd pow_eightsd tot_contr

1054 .
1055 .
1056 . *Figure B.2. Effects of Trump’s election across all possible bandwidths
1057 .
1058 . //Generate matrix that includes the effect estimates and the number of unit
     > s in the treatment and control groups for multiple bandwidths
1059 . local i 0

1060 . matrix results = J(24,8,.)

1061 . matrix colnames results = bandwidth coef ll95 ul95 ll90 ul90 n_treat n_cont
     > r

1062 . forval d = 0/23{
       2.         if `d' == 0{
       3.                 local d_neg = -1
       4.         }
       5.         if `d' != 0{
       6.                 local d_neg = (`d'+1) * -1
       7.         }
       8.         gen treatment_band = .
       9.         replace treatment_band = 1 if time_zero >= 0 & time_zero <= `d'
      10.         replace treatment_band = 0 if time_zero < 0 & time_zero >= `d_ne
     > g'
      11.         replace treatment_band = . if fecha < 20767 & fecha >= 20767
      12.         local bandwidth = `d' + 1
      13.         quietly: reg trustusgov i.treatment_band
      14.         local ++ i
      15.         local coef = _b[1.treatment_band]
      16.         local degrees = e(df_r)
      17.         local critical_5 = invttail(`degrees', 0.025)
```

```
 18.         local se = _se[1.treatment_band]
 19.         local confvalue_5 = `critical_5' * `se'
 20.         local critical_10 = invttail(`degrees', 0.05)
 21.         local confvalue_10 = `critical_10' * `se'
 22.         local ll95 = `coef' - `confvalue_5'
 23.         local ul95 = `coef' + `confvalue_5'
 24.         local ll90 = `coef' - `confvalue_10'
 25.         local ul90 = `coef' + `confvalue_10'
 26.         qui: sum treatment_band if treatment_band == 1
 27.         local n_treat = r(N)
 28.         qui: sum treatment_band if treatment_band == 0
 29.         local n_contr = r(N)
 30.         matrix results[`i', 1] = `bandwidth',`coef',`ll95',`ul95',`ll90'
> ,`ul90',`n_treat',`n_contr'
 31.         drop treatment_band
 32. }
(6,157 missing values generated)
(212 real changes made)
(149 real changes made)
(0 real changes made)
(6,157 missing values generated)
(383 real changes made)
(338 real changes made)
(0 real changes made)
(6,157 missing values generated)
(546 real changes made)
(526 real changes made)
(0 real changes made)
(6,157 missing values generated)
(746 real changes made)
(777 real changes made)
(0 real changes made)
(6,157 missing values generated)
(967 real changes made)
(1,034 real changes made)
(0 real changes made)
(6,157 missing values generated)
(1,153 real changes made)
(1,221 real changes made)
(0 real changes made)
(6,157 missing values generated)
(1,304 real changes made)
(1,355 real changes made)
(0 real changes made)
(6,157 missing values generated)
(1,479 real changes made)
(1,551 real changes made)
(0 real changes made)
(6,157 missing values generated)
```

```
(1,644 real changes made)
(1,708 real changes made)
(0 real changes made)
(6,157 missing values generated)
(1,768 real changes made)
(1,851 real changes made)
(0 real changes made)
(6,157 missing values generated)
(1,862 real changes made)
(2,053 real changes made)
(0 real changes made)
(6,157 missing values generated)
(1,931 real changes made)
(2,241 real changes made)
(0 real changes made)
(6,157 missing values generated)
(2,049 real changes made)
(2,420 real changes made)
(0 real changes made)
(6,157 missing values generated)
(2,182 real changes made)
(2,555 real changes made)
(0 real changes made)
(6,157 missing values generated)
(2,282 real changes made)
(2,643 real changes made)
(0 real changes made)
(6,157 missing values generated)
(2,392 real changes made)
(2,768 real changes made)
(0 real changes made)
(6,157 missing values generated)
(2,488 real changes made)
(2,881 real changes made)
(0 real changes made)
(6,157 missing values generated)
(2,559 real changes made)
(2,999 real changes made)
(0 real changes made)
(6,157 missing values generated)
(2,625 real changes made)
(3,078 real changes made)
(0 real changes made)
(6,157 missing values generated)
(2,665 real changes made)
(3,146 real changes made)
(0 real changes made)
(6,157 missing values generated)
(2,706 real changes made)
```

```
(3,214 real changes made)
(0 real changes made)
(6,157 missing values generated)
(2,763 real changes made)
(3,215 real changes made)
(0 real changes made)
(6,157 missing values generated)
(2,785 real changes made)
(3,248 real changes made)
(0 real changes made)
(6,157 missing values generated)
(2,791 real changes made)
(3,283 real changes made)
(0 real changes made)

1063 .
1064 . //Transform matrix into variables
1065 . svmat results, names(col)

1066 .
1067 . //Calculate total height of histogram bars
1068 . gen tot_contr = n_treat + n_contr
(6,133 missing values generated)

1069 .
1070 . //Generate Figure B.2
1071 .
1072 . graph twoway    (bar tot_contr bandwidth, fcolor(gs4) ///
>                                   yaxis(2) ylabel(0(1000)6000, labsize(vsmall
> ) axis(2)) ytitle("Number of cases in treatment and control groups", axis(2
> ) size(vsmall)) ///
>                                   yscale(axis(2) alt)) ///
>                                   (rbar tot_contr n_treat bandwidth, fcolor(g
> s13) lcolor(gs1)  lwidth(vthin) yaxis(2) legend(off)) ///
>                                   (function y=0, ra(0 24) lstyle(solid) lcolo
> r(red) lwidth(vthin)) ///
>                                   (rspike ll95 ul95 bandwidth, lwidth(0.2) lc
> olor(black) yaxis(1) yscale(axis(1) alt)) ///
>                                   (rspike ll90 ul90 bandwidth, lwidth(0.4) lc
> olor(black) yaxis(1)) ///
>                                   (scatter coef bandwidth, msymbol(O) mcolor(
> black) yaxis(1) ///
>                                   ytitle("Effects on Trust in US Gov't", size
> (vsmall)) ylabel(, labsize(vsmall) axis(1)) ///
>                                   xtitle("Bandwidth (± days) around election"
> , size(vsmall)) xlabel(0(3)24, labsize(vsmall)) legend(off))
```

```
1073 .
1074 . graph save multiplebandwidths.gph, replace
     (file multiplebandwidths.gph saved)

1075 . graph export multiplebandwidths.png, replace
     (file multiplebandwidths.png written in PNG format)

1076 .
1077 . //Drop variables generated from matrix
1078 . drop bandwidth coef ll95 ul95 ll90 ul90 n_treat n_contr tot_contr

1079 .
1080 .
1081 . *Figure B.3. Covariate Balance Tests, 3-Day Bandwidth Intervals
1082 .
1083 . //Create matrix for each 3-day bandwidth
1084 . clear matrix

1085 . foreach var of varlist treatment_naive  posttrump_21days posttrump_18days p
     > osttrump_15days posttrump_12days posttrump_9days posttrump_6days  posttrump
     > _3days {
       2.         gen r_`var' = `var'
       3.         recode r_`var' (1=0) (0=1)
       4. }
     (r_treatment_naive: 6157 changes made)
     (237 missing values generated)
     (r_posttrump_21days: 5920 changes made)
     (599 missing values generated)
     (r_posttrump_18days: 5558 changes made)
     (1,232 missing values generated)
     (r_posttrump_15days: 4925 changes made)
     (1,985 missing values generated)
     (r_posttrump_12days: 4172 changes made)
     (2,805 missing values generated)
     (r_posttrump_9days: 3352 changes made)
     (3,783 missing values generated)
     (r_posttrump_6days: 2374 changes made)
     (5,085 missing values generated)
     (r_posttrump_3days: 1072 changes made)
```

```
1086 .
1087 . //Conduct t-test and store results in matrix to generate the plot
1088 . foreach tr of varlist  treatment_naive  posttrump_21days posttrump_18days p
     > osttrump_15days posttrump_12days posttrump_9days posttrump_6days  posttrump
     > _3days {
       2.         matrix mean = J(1,9,.)
       3.         matrix colnames mean =  male age householdincome citysize educat
     > ion working voted_lastpresidential voteregistered remesas
       4.         matrix CI = J(8,9,.)
       5.         matrix colnames CI =  male age householdincome citysize educatio
     > n working  voted_lastpresidential voteregistered remesas
       6.         matrix rownames CI = ll95 ul95 ll90 ul90
       7.         local i 0
       8.         foreach var of varlist  male age householdincome citysize educat
     > ion working  voted_lastpresidential voteregistered remesas {
       9.                 quietly: ttest `var', by(`tr')
      10.                 local ++ i
      11.                 local diff =  r(mu_2) - r(mu_1)
      12.                 matrix mean[1, `i'] = `diff'
      13.                 local degrees = r(df_t)
      14.                 local critical_5 = invttail(`degrees', 0.025)
      15.                 local confvalue_5 = `critical_5' * r(se)
      16.                 local critical_10 = invttail(`degrees', 0.05)
      17.                 local confvalue_10 = `critical_10' * r(se)
      18.                 local ll95 = `diff' - `confvalue_5'
      19.                 local ul95 = `diff' + `confvalue_5'
      20.                 local ll90 = `diff' - `confvalue_10'
      21.                 local ul90 = `diff' + `confvalue_10'
      22.                 matrix CI[1, `i'] = `ll95' \ `ul95' \ `ll90' \ `ul90'
      23.         }
      24. matrix `tr'_m = mean
      25. matrix `tr'_CI = CI
      26. }

1089 .
1090 . //Generate Figure B.3 from results stored in matrices
1091 . label var working "Working"
```

```
1092 . label var voteregistered "Registered to Vote"

1093 . label var voted_lastpresidential "Voted Last Presidential Election"

1094 . label var remesas "Remittances"

1095 .
1096 . coefplot (matrix(treatment_naive_m), xline(0) ci((treatment_naive_CI[1] tre
     > atment_naive_CI[2]) (treatment_naive_CI[3] treatment_naive_CI[4]))) ///
     >                 || (matrix(posttrump_21days_m), xline(0, lpattern(solid)) c
     > i((posttrump_21days_CI[1] posttrump_21days_CI[2]) (posttrump_21days_CI[3] p
     > osttrump_21days_CI[4]))) ///
     >                 || (matrix(posttrump_18days_m), xline(0, lpattern(solid)) c
     > i((posttrump_18days_CI[1] posttrump_18days_CI[2]) (posttrump_18days_CI[3] p
     > osttrump_18days_CI[4]))) ///
     >                 || (matrix(posttrump_15days_m), xline(0, lpattern(solid)) c
     > i((posttrump_15days_CI[1] posttrump_15days_CI[2]) (posttrump_15days_CI[3] p
     > osttrump_15days_CI[4]))) ///
     >                 || (matrix(posttrump_12days_m), xline(0, lpattern(solid)) c
     > i((posttrump_12days_CI[1] posttrump_12days_CI[2]) (posttrump_12days_CI[3] p
     > osttrump_12days_CI[4]))) ///
     >                 || (matrix(posttrump_9days_m), xline(0, lpattern(solid)) ci
     > ((posttrump_9days_CI[1] posttrump_9days_CI[2]) (posttrump_9days_CI[3] postt
     > rump_9days_CI[4]))) ///
     >                 || (matrix(posttrump_6days_m), xline(0, lpattern(solid)) ci
     > ((posttrump_6days_CI[1] posttrump_6days_CI[2]) (posttrump_6days_CI[3] postt
     > rump_6days_CI[4]))) ///
     >                 || (matrix(posttrump_3days_m), xline(0, lpattern(solid)) ci
     > ((posttrump_3days_CI[1] posttrump_3days_CI[2]) (posttrump_3days_CI[3] postt
     > rump_3days_CI[4]))) ///
     >                 , byopts(row(2)) xlabel(-1.5(1)1.5) ylabel(, labsize(small)
     > ) xscale(range(-1 1.5)) xline(0, lpattern(solid))  ///
     >                       nokey nooffset bylabels("Full sample" "± 21 days" "
     > ± 18 days" "± 15 days" "± 12 days" "± 9 days" "± 6 days" "± 3 days") rescal
     > e(male remesas  voted_lastpresidential voteregistered =20 working =-10 city
     > size=2 ) xtitle("Mean Difference Between Treatment and Control Groups with
     > 90% and 95% Confidence Intervals")
```

```
1097 .
1098 . //Save Figure B.3
1099 . graph save balancetests_expanded.gph, replace
     (file balancetests_expanded.gph saved)

1100 . graph export balancetests_expanded.png, replace
     (file balancetests_expanded.png written in PNG format)

1101 .
1102 .
1103 . *Figure B.4. Mean Trust in US Government by Date (4-Point Scale)
1104 .
1105 . //A reviewer requested that we plot the mean DV by date. While the code bel
     > ow generates that
1106 . //figure, we caution against drawing substantive conclusions from it.
1107 . //The confidence intervals on the daily means are enormous, and the N varie
     > s wildly from
1108 . //1 to 250+. Moreover, we know different countries have different levels of
     >  trust in the
1109 . //US government, and a different number of people from each country were in
     > terviewed on each
1110 . //day.
1111 .
1112 . //We plot the mean DVs by date with 95% confidence intervals.
1113 .
1114 . //Figure B.4 uses the 4-pt DV while Figure B.5 uses the binary DV.
1115 . //Black circles are dates before the US election results were known, includ
     > ing election day.
1116 . //Maroon squares are dates after the US election, starting with Nov. 9, 201
     > 6.
1117 .
1118 . eststo clear

1119 .
1120 . eststo m_1: mean trustusgov if fecha==20741

     Mean estimation                   Number of obs    =         33

     ------------------------------------------------------------------------------
                  |       Mean   Std. Err.     [95% Conf. Interval]
     -------------+----------------------------------------------------------------
       trustusgov |   3.212121   .1287879      2.949789    3.474454
     ------------------------------------------------------------------------------
```

```
1121 . eststo m_2: mean trustusgov if fecha==20742

     Mean estimation                   Number of obs    =         33
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**3.121212**	**.1614188**	**2.792413**	**3.450011**

```
1122 . eststo m_3: mean trustusgov if fecha==20743

     Mean estimation                   Number of obs    =         25
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**3.04**	**.2039608**	**2.619046**	**3.460954**

```
1123 . eststo m_4: mean trustusgov if fecha==20744

     Mean estimation                   Number of obs    =         31
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.967742**	**.1939065**	**2.571732**	**3.363752**

```
1124 . eststo m_5: mean trustusgov if fecha==20745

     Mean estimation                   Number of obs    =          1
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**3**	**.**	**.**	**.**

```
1125 . eststo m_6: mean trustusgov if fecha==20746

Mean estimation                   Number of obs    =         50
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	3.08	.1335237	2.811674	3.348326

```
1126 . eststo m_7: mean trustusgov if fecha==20747

Mean estimation                   Number of obs    =         51
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.882353	.1418286	2.597482	3.167224

```
1127 . eststo m_8: mean trustusgov if fecha==20748

Mean estimation                   Number of obs    =         60
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	3.083333	.1171499	2.848917	3.31775

```
1128 . eststo m_9: mean trustusgov if fecha==20749

Mean estimation                   Number of obs    =         81
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	3.024691	.086022	2.853502	3.195881

```
1129 . eststo m_10: mean trustusgov if fecha==20750

Mean estimation                   Number of obs    =         79
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**3.063291**	**.0992372**	**2.865725**	**3.260857**

```
1130 .
1131 . eststo m_11: mean trustusgov if fecha==20751

Mean estimation                   Number of obs    =         91
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**3.032967**	**.0862324**	**2.861651**	**3.204283**

```
1132 . eststo m_12: mean trustusgov if fecha==20752

Mean estimation                   Number of obs    =         51
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**3.235294**	**.1069661**	**3.020446**	**3.450142**

```
1133 . eststo m_13: mean trustusgov if fecha==20753

Mean estimation                   Number of obs    =         95
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**3.136842**	**.0827989**	**2.972443**	**3.301241**

```
1134 . eststo m_14: mean trustusgov if fecha==20754

Mean estimation                   Number of obs   =        113
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	3.035398	.0897119	2.857646	3.213151

```
1135 . eststo m_15: mean trustusgov if fecha==20755

Mean estimation                   Number of obs   =        130
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	3.115385	.076938	2.963161	3.267608

```
1136 . eststo m_16: mean trustusgov if fecha==20756

Mean estimation                   Number of obs   =        140
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.985714	.0702263	2.846864	3.124564

```
1137 . eststo m_17: mean trustusgov if fecha==20757

Mean estimation                   Number of obs   =        100
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	3	.0887625	2.823876	3.176124

```
1138 . eststo m_18: mean trustusgov if fecha==20758

     Mean estimation                   Number of obs    =        104
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**3.057692**	**.081787**	**2.895487**	**3.219898**

```
1139 . eststo m_19: mean trustusgov if fecha==20759

     Mean estimation                   Number of obs    =        137
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**3.043796**	**.074617**	**2.896236**	**3.191355**

```
1140 . eststo m_20: mean trustusgov if fecha==20760

     Mean estimation                   Number of obs    =         89
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**3.05618**	**.096358**	**2.864688**	**3.247671**

```
1141 .
1142 . eststo m_21: mean trustusgov if fecha==20761

     Mean estimation                   Number of obs    =        117
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.965812**	**.0831622**	**2.801099**	**3.130525**

```
1143 . eststo m_22: mean trustusgov if fecha==20762

Mean estimation                   Number of obs    =       153
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.895425	.076	2.745272	3.045578

```
1144 . eststo m_23: mean trustusgov if fecha==20763

Mean estimation                   Number of obs    =       149
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.879195	.0705712	2.739737	3.018652

```
1145 . eststo m_24: mean trustusgov if fecha==20764

Mean estimation                   Number of obs    =       117
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	3.008547	.0800601	2.849978	3.167116

```
1146 . eststo m_25: mean trustusgov if fecha==20765

Mean estimation                   Number of obs    =       127
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.92126	.0729734	2.776848	3.065672

```
1147 . eststo m_26: mean trustusgov if fecha==20766

Mean estimation                   Number of obs    =         88
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.931818**	**.0925595**	**2.747846**	**3.11579**

```
1148 . eststo m_27: mean trustusgov if fecha==20767

Mean estimation                   Number of obs    =        121
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.85124**	**.0827066**	**2.687486**	**3.014993**

```
1149 . eststo m_28: mean trustusgov if fecha==20768

Mean estimation                   Number of obs    =        105
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.92381**	**.0830896**	**2.75904**	**3.088579**

```
1150 . eststo m_29: mean trustusgov if fecha==20769

Mean estimation                   Number of obs    =        109
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.844037**	**.0923274**	**2.661028**	**3.027046**

```
1151 . eststo m_30: mean trustusgov if fecha==20770

Mean estimation                   Number of obs    =        123
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.658537**	**.0885481**	**2.483247**	**2.833826**

```
1152 .
1153 . eststo m_31: mean trustusgov if fecha==20771

Mean estimation                   Number of obs    =        129
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.674419**	**.0846524**	**2.506919**	**2.841918**

```
1154 . eststo m_32: mean trustusgov if fecha==20772

Mean estimation                   Number of obs    =        110
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.690909**	**.0883029**	**2.515896**	**2.865923**

```
1155 . eststo m_33: mean trustusgov if fecha==20773

Mean estimation                   Number of obs    =         93
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.688172**	**.0990588**	**2.491433**	**2.884911**

```
1156 . eststo m_34: mean trustusgov if fecha==20774

Mean estimation                   Number of obs   =        105
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.6	.0981514	2.405362	2.794638

```
1157 . eststo m_35: mean trustusgov if fecha==20775

Mean estimation                   Number of obs   =        106
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.632075	.096036	2.441654	2.822497

```
1158 . eststo m_36: mean trustusgov if fecha==20776

Mean estimation                   Number of obs   =         77
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.545455	.1117582	2.322869	2.76804

```
1159 . eststo m_37: mean trustusgov if fecha==20777

Mean estimation                   Number of obs   =         63
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.52381	.1277181	2.268505	2.779114

```
1160 . eststo m_38: mean trustusgov if fecha==20778

     Mean estimation                   Number of obs    =         42
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.452381**	**.1284337**	**2.193004**	**2.711758**

```
1161 . eststo m_39: mean trustusgov if fecha==20779

     Mean estimation                   Number of obs    =         79
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.696203**	**.1055955**	**2.485978**	**2.906427**

```
1162 . eststo m_40: mean trustusgov if fecha==20780

     Mean estimation                   Number of obs    =         79
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.721519**	**.1079999**	**2.506508**	**2.93653**

```
1163 .
1164 . eststo m_41: mean trustusgov if fecha==20781

     Mean estimation                   Number of obs    =         60
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	**2.883333**	**.1214127**	**2.640387**	**3.12628**

```
1165 . eststo m_42: mean trustusgov if fecha==20782

Mean estimation                   Number of obs    =         68
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.779412	.1085574	2.56273	2.996093

```
1166 . eststo m_43: mean trustusgov if fecha==20783

Mean estimation                   Number of obs    =         64
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.96875	.1112892	2.746356	3.191144

```
1167 . eststo m_44: mean trustusgov if fecha==20784

Mean estimation                   Number of obs    =         43
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.604651	.1455867	2.310845	2.898457

```
1168 . eststo m_45: mean trustusgov if fecha==20785

Mean estimation                   Number of obs    =         45
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.844444	.1454896	2.551229	3.137659

```
1169 . eststo m_46: mean trustusgov if fecha==20786

Mean estimation                   Number of obs    =         25
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.64	.237206	2.150431	3.129569

```
1170 . eststo m_47: mean trustusgov if fecha==20787

Mean estimation                   Number of obs    =         26
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.730769	.2042449	2.310119	3.151419

```
1171 . eststo m_48: mean trustusgov if fecha==20788

Mean estimation                   Number of obs    =         40
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.75	.1591242	2.428141	3.071859

```
1172 . eststo m_49: mean trustusgov if fecha==20789

Mean estimation                   Number of obs    =         18
```

	Mean	Std. Err.	[95% Conf.	Interval]
trustusgov	2.5	.2322102	2.010079	2.989921

```
1173 . eststo m_50: mean trustusgov if fecha==20790

     Mean estimation                   Number of obs   =          3

------------------------------------------------------------------------------
             |       Mean   Std. Err.     [95% Conf. Interval]
-------------+----------------------------------------------------------------
  trustusgov |   3.333333   .3333333      1.899116    4.767551
------------------------------------------------------------------------------

1174 .
1175 . eststo m_51: mean trustusgov if fecha==20791

     Mean estimation                   Number of obs   =          7

------------------------------------------------------------------------------
             |       Mean   Std. Err.     [95% Conf. Interval]
-------------+----------------------------------------------------------------
  trustusgov |   2.714286     .42056      1.685212    3.743359
------------------------------------------------------------------------------

1176 .
1177 . coefplot (m_1, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_2, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_3, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_4, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_5, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_6, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_7, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_8, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_9, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_10, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_11, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_12, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_13, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_14, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_15, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_16, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_17, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_18, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_19, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_20, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_21, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_22, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_23, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_24, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_25, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_26, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_27, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
```

```
> (m_28, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_29, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_30, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_31, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_32, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_33, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_34, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_35, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_36, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_37, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_38, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_39, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_40, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_41, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_42, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_43, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_44, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_45, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_46, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_47, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_48, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_49, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_50, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_51, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
>         ,vertical aspect(.5) nokey xtitle("Date") ytitle("Mean Trust in the
>  US Gov't") title("") nolabel
(m_5: could not determine CI1)
(note:  named style 0 not found in class symbol, default attributes used)
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```

```
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(note:  named style 0 not found in class symbol, default attributes used)

1178 .
1179 .
1180 . graph save meantrustovertime.gph, replace
(file meantrustovertime.gph saved)

1181 . graph export meantrustovertime.png, replace
(file meantrustovertime.png written in PNG format)

1182 .
1183 .
1184 . *Figure B.5. Proportion Trusting US Government by Date (Binary DV)
1185 .
1186 . eststo clear

1187 .
1188 . eststo m_1: mean dummytrustusg if fecha==20741

Mean estimation                   Number of obs   =         33

------------------------------------------------------------------------------
             |       Mean   Std. Err.     [95% Conf. Interval]
-------------+----------------------------------------------------------------
dummytrustusg|   .8181818   .0681818         .6793    .9570636
------------------------------------------------------------------------------

1189 . eststo m_2: mean dummytrustusg if fecha==20742

Mean estimation                   Number of obs   =         33

------------------------------------------------------------------------------
             |       Mean   Std. Err.     [95% Conf. Interval]
-------------+----------------------------------------------------------------
dummytrustusg|   .7575758   .0757576      .6032626    .9118889
------------------------------------------------------------------------------
```

```
1190 . eststo m_3: mean dummytrustusg if fecha==20743

     Mean estimation                   Number of obs   =         25
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.76	.087178	.5800735	.9399265

```
1191 . eststo m_4: mean dummytrustusg if fecha==20744

     Mean estimation                   Number of obs   =         31
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.6774194	.0853468	.5031179	.8517208

```
1192 . eststo m_5: mean dummytrustusg if fecha==20745

     Mean estimation                   Number of obs   =          1
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	1	.	.	.

```
1193 . eststo m_6: mean dummytrustusg if fecha==20746

     Mean estimation                   Number of obs   =         50
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.72	.0641427	.5911004	.8488996

```
1194 . eststo m_7: mean dummytrustusg if fecha==20747

Mean estimation                   Number of obs   =         51

------------------------------------------------------------------------------
             |       Mean   Std. Err.     [95% Conf. Interval]
-------------+----------------------------------------------------------------
dummytrustusg|   .6666667   .0666667      .5327627    .8005706
------------------------------------------------------------------------------

1195 . eststo m_8: mean dummytrustusg if fecha==20748

Mean estimation                   Number of obs   =         60

------------------------------------------------------------------------------
             |       Mean   Std. Err.     [95% Conf. Interval]
-------------+----------------------------------------------------------------
dummytrustusg|   .7666667   .0550637      .6564844    .8768489
------------------------------------------------------------------------------

1196 . eststo m_9: mean dummytrustusg if fecha==20749

Mean estimation                   Number of obs   =         81

------------------------------------------------------------------------------
             |       Mean   Std. Err.     [95% Conf. Interval]
-------------+----------------------------------------------------------------
dummytrustusg|   .7901235   .0455286      .6995186    .8807283
------------------------------------------------------------------------------

1197 . eststo m_10: mean dummytrustusg if fecha==20750

Mean estimation                   Number of obs   =         79

------------------------------------------------------------------------------
             |       Mean   Std. Err.     [95% Conf. Interval]
-------------+----------------------------------------------------------------
dummytrustusg|   .7721519   .0474927      .6776012    .8667026
------------------------------------------------------------------------------
```

```
1198 . eststo m_11: mean dummytrustusg if fecha==20751

     Mean estimation                   Number of obs    =         91
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.7692308	.0444116	.6809995	.8574621

```
1199 . eststo m_12: mean dummytrustusg if fecha==20752

     Mean estimation                   Number of obs    =         51
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.8823529	.0455645	.7908339	.973872

```
1200 . eststo m_13: mean dummytrustusg if fecha==20753

     Mean estimation                   Number of obs    =         95
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.8210526	.0395352	.7425545	.8995508

```
1201 . eststo m_14: mean dummytrustusg if fecha==20754

     Mean estimation                   Number of obs    =        113
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.7610619	.0402943	.6812239	.8408999

```
1202 . eststo m_15: mean dummytrustusg if fecha==20755

     Mean estimation                   Number of obs   =        130
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.7769231	.036654	.7044022	.8494439

```
1203 . eststo m_16: mean dummytrustusg if fecha==20756

     Mean estimation                   Number of obs   =        140
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.7357143	.0374011	.6617657	.8096629

```
1204 . eststo m_17: mean dummytrustusg if fecha==20757

     Mean estimation                   Number of obs   =        100
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.71	.0456048	.6195102	.8004898

```
1205 . eststo m_18: mean dummytrustusg if fecha==20758

     Mean estimation                   Number of obs   =        104
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.7788462	.0408935	.6977435	.8599488

```
1206 . eststo m_19: mean dummytrustusg if fecha==20759

     Mean estimation                   Number of obs    =        137
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.7153285	.038695	.6388067	.7918503

```
1207 . eststo m_20: mean dummytrustusg if fecha==20760

     Mean estimation                   Number of obs    =         89
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.7977528	.0428188	.7126595	.8828461

```
1208 . eststo m_21: mean dummytrustusg if fecha==20761

     Mean estimation                   Number of obs    =        117
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.7179487	.0417813	.6351956	.8007018

```
1209 . eststo m_22: mean dummytrustusg if fecha==20762

     Mean estimation                   Number of obs    =        153
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.6732026	.0380444	.5980386	.7483666

```
1210 . eststo m_23: mean dummytrustusg if fecha==20763

     Mean estimation                   Number of obs   =        149
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.6979866	.0377403	.623407	.7725661

```
1211 . eststo m_24: mean dummytrustusg if fecha==20764

     Mean estimation                   Number of obs   =        117
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.7350427	.0409746	.6538873	.8161982

```
1212 . eststo m_25: mean dummytrustusg if fecha==20765

     Mean estimation                   Number of obs   =        127
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.7322835	.039445	.654223	.810344

```
1213 . eststo m_26: mean dummytrustusg if fecha==20766

     Mean estimation                   Number of obs   =         88
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.7727273	.044929	.6834259	.8620286

```
1214 . eststo m_27: mean dummytrustusg if fecha==20767

     Mean estimation                   Number of obs   =        121
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.7024793	.0417335	.6198499	.7851087

```
1215 . eststo m_28: mean dummytrustusg if fecha==20768

     Mean estimation                   Number of obs   =        105
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.6952381	.0451368	.6057302	.784746

```
1216 . eststo m_29: mean dummytrustusg if fecha==20769

     Mean estimation                   Number of obs   =        109
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.6513761	.0458546	.5604844	.7422679

```
1217 . eststo m_30: mean dummytrustusg if fecha==20770

     Mean estimation                   Number of obs   =        123
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.601626	.044323	.5138843	.6893678

```
1218 . eststo m_31: mean dummytrustusg if fecha==20771

     Mean estimation                   Number of obs   =        129
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.5736434	.0437122	.4871514	.6601354

```
1219 . eststo m_32: mean dummytrustusg if fecha==20772

     Mean estimation                   Number of obs   =        110
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.5363636	.0477645	.441696	.6310313

```
1220 . eststo m_33: mean dummytrustusg if fecha==20773

     Mean estimation                   Number of obs   =         93
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.6236559	.0505093	.5233401	.7239717

```
1221 . eststo m_34: mean dummytrustusg if fecha==20774

     Mean estimation                   Number of obs   =        105
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.5619048	.0486518	.4654264	.6583831

```
1222 . eststo m_35: mean dummytrustusg if fecha==20775

     Mean estimation                   Number of obs   =        106
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.5660377	.0483675	.4701338	.6619416

```
1223 . eststo m_36: mean dummytrustusg if fecha==20776

     Mean estimation                   Number of obs   =         77
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.5324675	.0572329	.4184784	.6464567

```
1224 . eststo m_37: mean dummytrustusg if fecha==20777

     Mean estimation                   Number of obs   =         63
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.5555556	.0631069	.4294067	.6817044

```
1225 . eststo m_38: mean dummytrustusg if fecha==20778

     Mean estimation                   Number of obs   =         42
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.3809524	.0758412	.2277879	.5341169

```
1226 . eststo m_39: mean dummytrustusg if fecha==20779

     Mean estimation                   Number of obs    =         79

------------------------------------------------------------------------------
             |       Mean   Std. Err.     [95% Conf. Interval]
-------------+----------------------------------------------------------------
dummytrustusg|   .6455696   .0541614      .5377426    .7533966
------------------------------------------------------------------------------

1227 . eststo m_40: mean dummytrustusg if fecha==20780

     Mean estimation                   Number of obs    =         79

------------------------------------------------------------------------------
             |       Mean   Std. Err.     [95% Conf. Interval]
-------------+----------------------------------------------------------------
dummytrustusg|   .5949367    .055584      .4842775    .7055959
------------------------------------------------------------------------------

1228 . eststo m_41: mean dummytrustusg if fecha==20781

     Mean estimation                   Number of obs    =         60

------------------------------------------------------------------------------
             |       Mean   Std. Err.     [95% Conf. Interval]
-------------+----------------------------------------------------------------
dummytrustusg|   .6666667   .0613716      .5438623     .789471
------------------------------------------------------------------------------

1229 . eststo m_42: mean dummytrustusg if fecha==20782

     Mean estimation                   Number of obs    =         68

------------------------------------------------------------------------------
             |       Mean   Std. Err.     [95% Conf. Interval]
-------------+----------------------------------------------------------------
dummytrustusg|   .6764706   .0571536      .5623914    .7905497
------------------------------------------------------------------------------
```

```
1230 . eststo m_43: mean dummytrustusg if fecha==20783

     Mean estimation                   Number of obs    =         64
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.71875	.0566454	.6055531	.8319469

```
1231 . eststo m_44: mean dummytrustusg if fecha==20784

     Mean estimation                   Number of obs    =         43
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.5581395	.0766283	.4034973	.7127818

```
1232 . eststo m_45: mean dummytrustusg if fecha==20785

     Mean estimation                   Number of obs    =         45
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.5777778	.0744603	.427713	.7278426

```
1233 . eststo m_46: mean dummytrustusg if fecha==20786

     Mean estimation                   Number of obs    =         25
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.56	.1013246	.3508764	.7691236

```
1234 . eststo m_47: mean dummytrustusg if fecha==20787

     Mean estimation                   Number of obs   =         26
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.5384615	.0997037	.3331179	.7438052

```
1235 . eststo m_48: mean dummytrustusg if fecha==20788

     Mean estimation                   Number of obs   =         40
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.6	.0784465	.4413271	.7586729

```
1236 . eststo m_49: mean dummytrustusg if fecha==20789

     Mean estimation                   Number of obs   =         18
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.6111111	.1182356	.3616557	.8605665

```
1237 . eststo m_50: mean dummytrustusg if fecha==20790

     Mean estimation                   Number of obs   =          3
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	1	0	.	.

```
1238 . eststo m_51: mean dummytrustusg if fecha==20791

     Mean estimation                   Number of obs   =          7
```

	Mean	Std. Err.	[95% Conf.	Interval]
dummytrustusg	.5714286	.2020305	.0770777	1.065779

```
1239 .
1240 . coefplot (m_1, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_2, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_3, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_4, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_5, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_6, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_7, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_8, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_9, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_10, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_11, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_12, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_13, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_14, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_15, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_16, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_17, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_18, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_19, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_20, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_21, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_22, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_23, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_24, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_25, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_26, mcolor(black) msymbol(0) ciopts(lcolor(black))) ///
     > (m_27, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
     > (m_28, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
     > (m_29, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
     > (m_30, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
     > (m_31, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
     > (m_32, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
     > (m_33, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
     > (m_34, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
     > (m_35, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
     > (m_36, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
     > (m_37, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
     > (m_38, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
```

```
> (m_39, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_40, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_41, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_42, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_43, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_44, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_45, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_46, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_47, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_48, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_49, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_50, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
> (m_51, mcolor(maroon) msymbol(S) ciopts(lcolor(maroon))) ///
>         ,vertical aspect(.5) nokey xtitle("Date") ytitle("Proportion Trusti
> ng US Gov't") title("") nolabel
(m_5: could not determine CI1)
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(note:  named style 0 not found in class symbol, default attributes used)
```

```
1241 .
1242 . graph save meantrustovertime_binary.gph, replace
     (file meantrustovertime_binary.gph saved)

1243 . graph export meantrustovertime_binary.png, replace
     (file meantrustovertime_binary.png written in PNG format)

1244 .
1245 .
1246 . *Figure B.6 Main Results with Binary DV
1247 .
1248 . eststo clear

1249 . //Panel A: Full Sample with Country FE and City Size FE
1250 . eststo m_1: reg dummytrustusg i.posttrump i.country i.citysize

      Source |       SS           df       MS      Number of obs   =     3,98
> 5
-------------+----------------------------------   F(8, 3976)      =     22.6
> 4
       Model |  37.4393325         8  4.67991657   Prob > F        =    0.000
> 0
    Residual |  821.951885     3,976  .206728341   R-squared       =    0.043
> 6
-------------+----------------------------------   Adj R-squared   =    0.041
> 6
       Total |  859.391217     3,984  .215710647   Root MSE        =    .4546
> 7

------------------------------------------------------------------------------
> --------
> dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
------------------------------------------------------------------------------
> --------
> 1.posttrump |  -.1485751   .0160488    -9.26   0.000    -.1800397   -
> .1171105
              |
>  country |
>  Honduras |   .0564088   .0207516     2.72   0.007     .0157239
> .0970936
>  Paraguay |   .0155726   .0214611     0.73   0.468    -.0265032
> .0576484
> Dominican Republic |    .173576   .0202046     8.59   0.000     .1339638
> .2131883
              |
>  citysize |
>  Large City |    .025242   .0250935     1.01   0.315    -.0239553
> .0744393
```

```
       Medium City  |   .0235679   .0225859     1.04   0.297     -.020713
> .0678489
        Small City  |   .0393558   .0265774     1.48   0.139    -.0127509
> .0914625
        Rural Area  |   .0180511   .0204853     0.88   0.378    -.0221115
> .0582138
                    |
              _cons |   .6723893    .018816    35.74   0.000     .6354995
> .7092791
--------------------+----------------------------------------------------------
> --------

1251 . eststo m_2: reg dummytrustusg i.posttrump##c.time_zero i.country i.citysize

      Source |       SS           df       MS      Number of obs   =     3,98
> 5
-------------+----------------------------------   F(10, 3974)     =     18.4
> 1
       Model |  38.0530154        10  3.80530154   Prob > F        =    0.000
> 0
    Residual |  821.338202     3,974  .206677957   R-squared       =    0.044
> 3
-------------+----------------------------------   Adj R-squared   =    0.041
> 9
       Total |  859.391217     3,984  .215710647   Root MSE        =    .4546
> 2

--------------------------------------------------------------------------------
> ----------
        dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf.
>  Interval]
--------------------------------------------------------------------------------
> ----------
          1.posttrump |  -.1129584   .0266676    -4.24   0.000    -.1652419
>   -.060675
            time_zero |  -.0025135   .0017002    -1.48   0.139    -.0058468
>   .0008197
                      |
posttrump#c.time_zero |
                    1 |    .000844   .0025014     0.34   0.736    -.0040602
>   .0057481
                      |
              country |
            Honduras  |   .0410011   .0226229     1.81   0.070    -.0033525
>   .0853547
            Paraguay  |   .0113558   .0217761     0.52   0.602    -.0313376
>   .0540492
  Dominican Republic  |   .1704437   .0202987     8.40   0.000     .1306469
>   .2102404
```

```
                         |
             citysize    |
          Large City     |   .0339823   .0258045     1.32   0.188    -.0166091
>   .0845736
         Medium City     |   .0328633   .0238239     1.38   0.168    -.0138449
>   .0795716
          Small City     |   .0479687   .0274485     1.75   0.081    -.0058458
>   .1017832
          Rural Area     |    .026777   .0217318     1.23   0.218    -.0158296
>   .0693836
                         |
                _cons    |   .6473437    .026961    24.01   0.000     .5944851
>   .7002024
------------------------+----------------------------------------------------------
> ----------

1252 . local n1 = `e(N)'

1253 .
1254 . //Panel B: 7 day bandwidth with Country FE and City Size FE
1255 . eststo m_3: reg dummytrustusg i.posttrump_7days i.country i.citysize

      Source |       SS           df       MS      Number of obs   =     1,63
> 0
-------------+----------------------------------   F(8, 1621)      =      8.6
> 9
       Model |  14.6594818         8  1.83243522   Prob > F        =    0.000
> 0
    Residual |  341.954629     1,621  .210952886   R-squared       =    0.041
> 1
-------------+----------------------------------   Adj R-squared   =    0.036
> 4
       Total |   356.61411     1,629  .218915967   Root MSE        =     .459
> 3

------------------------+----------------------------------------------------------
> --------
      dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
------------------------+----------------------------------------------------------
> --------
  1.posttrump_7days |  -.1233093   .0242311    -5.09   0.000     -.170837   -
> .0757817
                    |
            country |
          Honduras  |   .0140154   .0389333     0.36   0.719    -.0623494
> .0903802
          Paraguay  |  -.0119557   .0381974    -0.31   0.754    -.0868771
> .0629657
```

```
Dominican Republic |   .1938712   .0405212     4.78   0.000     .1143917
> .2733507
                   |
          citysize |
        Large City |  -.0244382   .0559138    -0.44   0.662    -.1341091
> .0852328
       Medium City |   .0246221   .0479621     0.51   0.608    -.0694521
> .1186964
        Small City |   .0478545   .0527749     0.91   0.365    -.0556598
> .1513688
        Rural Area |   .0307139   .0464173     0.66   0.508    -.0603302
> .1217581
                   |
             _cons |   .6689741   .0328688    20.35   0.000     .6045043
>  .733444
-------------------+------------------------------------------------------------
> ----------

1256 . eststo m_4: reg dummytrustusg i.posttrump_7days##c.time_zero i.country i.ci
> tysize

      Source |       SS           df       MS      Number of obs   =     1,63
> 0
-------------+----------------------------------   F(10, 1619)     =      7.6
> 7
       Model |  16.1239928        10  1.61239928   Prob > F        =    0.000
> 0
    Residual |  340.490118     1,619  .210308905   R-squared       =    0.045
> 2
-------------+----------------------------------   Adj R-squared   =    0.039
> 3
       Total |   356.61411     1,629  .218915967   Root MSE        =    .4585
> 9

-------------------+------------------------------------------------------------
> ----------
     dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
-------------------+------------------------------------------------------------
> ----------
  1.posttrump_7days |  -.1183755   .0511916    -2.31   0.021    -.2187844   -
> .0179667
          time_zero |   .0126124   .0088159     1.43   0.153    -.0046795
> .0299043
                    |
    posttrump_7days#|
        c.time_zero |
                  1 |  -.0311678   .0121172    -2.57   0.010    -.0549348   -
> .0074007
```

```
                    │
            country │
           Honduras │   .0223302   .0390026     0.57   0.567    -.0541707
> .0988311
           Paraguay │  -.0116001   .0382711    -0.30   0.762    -.0866661
> .0634659
Dominican Republic  │   .1970695   .0406924     4.84   0.000     .1172542
> .2768849
                    │
            citysize │
         Large City │  -.0260903   .0558827    -0.47   0.641    -.1357003
> .0835197
        Medium City │   .0200236   .0479581     0.42   0.676    -.0740429
> .1140901
         Small City │   .0477858   .0528435     0.90   0.366     -.055863
> .1514347
         Rural Area │    .022711   .0465212     0.49   0.625     -.068537
> .1139591
                    │
               _cons │   .7204181   .0478246    15.06   0.000     .6266134
> .8142227
--------------------┴-------------------------------------------------------
> --------

1257 . local n3 = `e(N)'

1258 .
1259 . //Panel C: 7 day bandwidth with Country FE and City Size FE plus covariate
     > adjustment
1260 . eststo m_5: reg dummytrustusg i.posttrump_7days i.country i.citysize male a
     > ge householdincome education working  voted_lastpresidential voteregistered
     >  remesas

      Source │       SS           df       MS      Number of obs   =     1,37
> 4
-------------┼------------------------------   F(16, 1357)     =      5.2
> 1
       Model │  17.4147656        16  1.08842285   Prob > F        =    0.000
> 0
    Residual │  283.462236     1,357  .208888899   R-squared       =    0.057
> 9
-------------┼------------------------------   Adj R-squared   =    0.046
> 8
       Total │  300.877001     1,373  .219138384   Root MSE        =    .4570
> 4
```

```
------------------------------------------------------------------------------
> ------------
        dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------------------------------------------------------
> ------------
     1.posttrump_7days |  -.1433926    .026418    -5.43   0.000    -.1952171
>   -.0915681
                       |
              country |
            Honduras  |   .0677342   .0420086     1.61   0.107    -.0146746
>    .1501429
            Paraguay  |  -.0017212   .0429052    -0.04   0.968    -.0858889
>    .0824465
   Dominican Republic |   .2144425   .0436529     4.91   0.000     .1288079
>     .300077
                       |
             citysize |
          Large City   |  -.0764163   .0601724    -1.27   0.204    -.1944572
>    .0416247
         Medium City   |   .0181522   .0515159     0.35   0.725    -.0829072
>    .1192117
          Small City   |   .0203409   .0572631     0.36   0.722     -.091993
>    .1326748
          Rural Area   |   .0591371   .0511634     1.16   0.248    -.0412309
>    .1595051
                       |
                  male |   .0079392   .0262033     0.30   0.762    -.0434641
>    .0593425
                   age |  -.0002035   .0009141    -0.22   0.824    -.0019966
>    .0015896
      householdincome |  -.0014523    .002968    -0.49   0.625    -.0072746
>      .00437
            education |   .0115795   .0035364     3.27   0.001     .0046422
>    .0185168
              working |  -.0001602   .0273021    -0.01   0.995     -.053719
>    .0533987
voted_lastpresidential |   .0186391   .0314642     0.59   0.554    -.0430847
>    .0803629
       voteregistered |  -.0674139   .0537582    -1.25   0.210    -.1728721
>    .0380442
              remesas |   .0424968   .0305868     1.39   0.165    -.0175058
>    .1024994
                _cons |   .6049438   .0804509     7.52   0.000     .4471222
>    .7627655
------------------------------------------------------------------------------
> ------------
```

```
1261 . eststo m_6: reg dummytrustusg i.posttrump_7days##c.time_zero i.country i.ci
     > tysize male age householdincome education working  voted_lastpresidential v
     > oteregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,37
     > 4
-------------+----------------------------------   F(18, 1355)     =      4.8
     > 0
       Model |  18.0461777        18  1.00256543   Prob > F        =    0.000
     > 0
    Residual |  282.830824     1,355  .208731235   R-squared       =    0.060
     > 0
-------------+----------------------------------   Adj R-squared   =    0.047
     > 5
       Total |  300.877001     1,373  .219138384   Root MSE        =    .4568
     > 7

------------------------------------------------------------------------------
     > ----------
        dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf
     > . Interval]
----------------------+-------------------------------------------------------
     > ----------
    1.posttrump_7days |  -.1345479   .0555499    -2.42   0.016     -.243521
     >   -.0255748
            time_zero |   .0082417   .0096825     0.85   0.395    -.0107527
     >    .0272361
                      |
      posttrump_7days#|
          c.time_zero |
                    1 |  -.0220758   .0132617    -1.66   0.096    -.0480916
     >      .00394
                      |
              country |
             Honduras |   .0721285   .0420699     1.71   0.087    -.0104006
     >    .1546576
             Paraguay |  -.0019696   .0429839    -0.05   0.963    -.0862918
     >    .0823525
   Dominican Republic |   .2157736   .0438421     4.92   0.000     .1297679
     >    .3017793
                      |
              citysize |
           Large City |  -.0767094   .0602329    -1.27   0.203    -.1948693
     >    .0414504
          Medium City |   .0145525    .051566     0.28   0.778    -.0866054
     >    .1157104
           Small City |   .0206779   .0574128     0.36   0.719    -.0919498
     >    .1333056
           Rural Area |   .0535704   .0512945     1.04   0.297    -.0470548
```

```
>    .1541956
                        |
                male |   .0065203   .0262063     0.25   0.804    -.0448891
>    .0579297
                 age |  -.0001744   .0009144    -0.19   0.849    -.0019681
>    .0016193
       householdincome |   -.001533   .0029675    -0.52   0.606    -.0073543
>    .0042884
             education |   .0116316   .0035352     3.29   0.001     .0046966
>    .0185665
               working |   .0025334   .0273476     0.09   0.926    -.0511149
>    .0561816
voted_lastpresidential |   .0186318   .0314524     0.59   0.554    -.0430688
>    .0803324
          voteregistered |  -.0693047   .0537655    -1.29   0.198    -.1747773
>     .036168
               remesas |   .0459662   .0306818     1.50   0.134    -.0142229
>    .1061552
                 _cons |   .6383097    .088987     7.17   0.000     .4637425
>    .8128769
                       |
------------------------------------------------------------------------------
> ----------
```

```
1262 . local n5 = `e(N)'

1263 .
1264 . //Panel D: 7 day bandwidth with Country FE, City Size FE, and entropy balan
     > cing weights
1265 . eststo m_7: svy: reg dummytrustusg i.posttrump_7days i.country i.citysize
     (running regress on estimation sample)

     Survey: Linear regression

     Number of strata   =         1                  Number of obs     =      1,37
     > 5
     Number of PSUs     =     1,375                  Population size   = 1,367.357
     > 7
                                                     Design df         =      1,37
     > 4
                                                     F(   8,   1367)   =       9.8
     > 0
                                                     Prob > F          =     0.000
     > 0
                                                     R-squared         =     0.047
     > 6
```

```
------------------------------------------------------------------------------
> --------
             |               Linearized
dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
-------------+----------------------------------------------------------------
> --------
  1.posttrump_7days |  -.1368891   .0261503    -5.23   0.000    -.1881879   -
> .0855904
                    |
            country |
          Honduras  |   .0585806   .0444323     1.32   0.188    -.0285819
> .1457432
           Paraguay |   -.000374   .0442661    -0.01   0.993    -.0872105
> .0864625
Dominican Republic  |   .2278196   .0435076     5.24   0.000     .1424711
> .3131681
                    |
           citysize |
         Large City |  -.1015721   .0616578    -1.65   0.100    -.2225256
> .0193815
        Medium City |  -.0034577   .0529807    -0.07   0.948    -.1073895
> .1004741
         Small City |   .0014706   .0589448     0.02   0.980    -.1141608
> .1171021
         Rural Area |   .0212552   .0520017     0.41   0.683     -.080756
> .1232664
                    |
              _cons |   .6794087    .035869    18.94   0.000     .6090447
> .7497727
------------------------------------------------------------------------------
> --------

1266 . eststo m_8: svy: reg dummytrustusg i.posttrump_7days##c.time_zero i.country
>  i.citysize
(running regress on estimation sample)

Survey: Linear regression
```

```
Number of strata   =         1                  Number of obs     =      1,37
> 5
Number of PSUs     =     1,375                  Population size   = 1,367.357
> 7
                                                Design df         =      1,37
> 4
                                                F(  10,   1365)   =       8.1
> 0
                                                Prob > F          =     0.000
> 0
                                                R-squared         =     0.049
> 4

------------------------------------------------------------------------------
> --------
                    |             Linearized
      dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
------------------------------------------------------------------------------
> --------
  1.posttrump_7days |  -.1247878   .0542717    -2.30   0.022    -.2312521   -
> .0183234
          time_zero |   .0069092   .0090164     0.77   0.444    -.0107781
> .0245965
                    |
    posttrump_7days#|
        c.time_zero |
                  1 |   -.019992   .0129502    -1.54   0.123    -.0453963
> .0054122
                    |
            country |
          Honduras  |   .0630208   .0445466     1.41   0.157    -.0243658
> .1504074
          Paraguay  |  -.0003356   .0442962    -0.01   0.994    -.0872312
> .0865599
Dominican Republic  |   .2287797    .043573     5.25   0.000     .1433029
> .3142566
                    |
           citysize |
        Large City  |  -.1008634   .0617676    -1.63   0.103    -.2220324
> .0203056
       Medium City  |  -.0066988   .0530315    -0.13   0.899    -.1107302
> .0973326
        Small City  |   .0016583     .05905     0.03   0.978    -.1141797
> .1174964
        Rural Area  |   .0156965   .0521953     0.30   0.764    -.0866946
> .1180877
                    |
              _cons |   .7076798   .0496893    14.24   0.000     .6102048
```

```
> .8051549
```

```
> ────────

1267 . local n7 = `e(N)'

1268 .
1269 . //Generate variable capturing the sample included in the main analyses
1270 . gen sample_reg = e(sample)

1271 .
1272 . //Generate Figure B.6
1273 .
1274 . coefplot        (m_1, msize(medsmall)) (m_2, msize(medsmall) mcolor(gs9) ci
> opts(lcolor(gs9 gs9))) || ///
>                        (m_3, msize(medsmall)) (m_4, msize(medsmall)) || //
> /
>                        (m_5, msize(medsmall))  (m_6, msize(medsmall)) || /
> //
>                        (m_7, msize(medsmall)) (m_8, msize(medsmall)), ///
>                        drop(*.country *.citysize male age householdincome
>  education working  voted_lastpresidential voteregistered remesas _cons) xl
> ine(0, lpattern(solid)) byopts(row(2)) levels(95 90)      ///
>                        bylabels("A. Full sample, N=`n1' " "B. ± 7 days, N=
> `n3' " "C. ± 7 days & Covariates, N=`n5' " "D. ± 7 days & Balancing, N=`n7'
>  ") subtitle(, size(small)) nokey      ///
>                        rename(1.posttrump = 1.posttrump_7days ///
>                        1.posttrump_14days = 1.posttrump_7days ///
>                        1.posttrump_21days = 1.posttrump_7days ///
>                        1.posttrump#c.time_zero = 1.posttrump_7days#c.time_
> zero ///
>                        1.posttrump_14days#c.time_zero = 1.posttrump_7days#
> c.time_zero ///
>                        1.posttrump_21days#c.time_zero = 1.posttrump_7days#
> c.time_zero) ///
>                        coeflabel(1.posttrump_7days = "Treatment"       ///
>                        1.posttrump_7days#c.time_zero = "Treatment*Days" _c
> ons = "Constant") ///
>                        aspect(.4) mlabgap(*2)
```

```
1275 .
1276 . addplot 1: , b1title("", size(small)) norescaling

1277 . addplot 2: , b1title("") norescaling

1278 . addplot 3: , b1title("Effect on Trust in US Gov't") norescaling

1279 . addplot 4: , b1title("Effect on Trust in US Gov't") norescaling

1280 .
1281 . //Save Figure B.6
1282 .
1283 . graph save Figure_1_binary.gph, replace
     (file Figure_1_binary.gph saved)

1284 . graph export Figure_1_binary.png, replace
     (file Figure_1_binary.png written in PNG format)

1285 .
1286 . drop sample_reg

1287 .
1288 .
1289 . * Figure B.7 Placebo Test (Faux Election) with Binary DV
1290 .
1291 . eststo clear

1292 .
1293 . //Fictional Election Placebo Test, Naive
1294 .
1295 . eststo m_1: reg dummytrustusg i.placebo_7days

      Source |       SS           df       MS      Number of obs   =     1,71
> 5
-------------+----------------------------------   F(1, 1713)      =      0.6
> 0
       Model |  .112701708         1  .112701708   Prob > F        =    0.438
> 9
    Residual |  322.073887     1,713  .188017447   R-squared       =    0.000
> 3
-------------+----------------------------------   Adj R-squared   =   -0.000
> 2
       Total |  322.186589     1,714  .187973506   Root MSE        =    .4336
> 1
```

```
------------------------------------------------------------------------------
> ----
  dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Inter
> val]
--------------------------------------------------------------------------------
> ----
1.placebo_7days |  -.0162696   .0210142    -0.77   0.439    -.0574858    .024
> 9465
          _cons |   .7567277   .0142263    53.19   0.000      .728825    .784
> 6304
------------------------------------------------------------------------------
> ----

1296 . eststo m_2: reg dummytrustusg i.placebo_7days##c.placebo_time_zero

      Source |       SS           df       MS      Number of obs   =     1,71
> 5
-------------+----------------------------------   F(3, 1711)      =      1.3
> 9
       Model |  .785955379         3  .261985126   Prob > F        =    0.242
> 7
    Residual |  321.400634     1,711  .187843737   R-squared       =    0.002
> 4
-------------+----------------------------------   Adj R-squared   =    0.000
> 7
       Total |  322.186589     1,714  .187973506   Root MSE        =    .4334
> 1

------------------------------------------------------------------------------
> --------
      dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
--------------------+---------------------------------------------------------
> --------
    1.placebo_7days |  -.0215901   .0432506    -0.50   0.618    -.1064196
> .0632394
  placebo_time_zero |  -.0078915   .0068818    -1.15   0.252    -.0213891
> .0056062
                    |
      placebo_7days#|
c.placebo_time_zero |
                  1 |   .0208893   .0110368     1.89   0.059    -.0007578
> .0425363
                    |
              _cons |   .7242784   .0316695    22.87   0.000     .6621634
> .7863934
------------------------------------------------------------------------------
> --------
```

```
1297 .
1298 . //Fictional Election Placebo Test, Fixed Effects Only
1299 .
1300 . eststo m_3: reg dummytrustusg i.placebo_7days i.country i.citysize

      Source |       SS           df       MS      Number of obs   =     1,71
> 5
-------------+----------------------------------   F(8, 1706)      =      4.8
> 2
       Model |  7.11914201         8  .889892751   Prob > F        =    0.000
> 0
    Residual |  315.067447     1,706  .184681974   R-squared       =    0.022
> 1
-------------+----------------------------------   Adj R-squared   =    0.017
> 5
       Total |  322.186589     1,714  .187973506   Root MSE        =    .4297
> 5

------------------------------------------------------------------------------
> ------
     dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
-------------------+----------------------------------------------------------
> ------
   1.placebo_7days |  -.0304603   .0215113    -1.42   0.157    -.0726515
>  .011731
                   |
           country |
          Honduras |   .0900537   .0321713     2.80   0.005     .0269543
> .1531531
         Paraguay |   .0285143   .0332999     0.86   0.392    -.0367985
> .0938272
Dominican Republic |   .1642053   .0301373     5.45   0.000     .1050952
> .2233153
                   |
           citysize |
        Large City |   .0264197   .0359318     0.74   0.462    -.0440554
> .0968947
       Medium City |   .0403901   .0365731     1.10   0.270    -.0313429
>  .112123
        Small City |   .0702709   .0397705     1.77   0.077    -.0077332
>  .148275
        Rural Area |   .0359217   .0346538     1.04   0.300    -.0320467
> .1038902
                   |
             _cons |   .6661939   .0243978    27.31   0.000     .6183411
> .7140466
------------------------------------------------------------------------------
> ------
```

```
1301 . eststo m_4: reg dummytrustusg i.placebo_7days##c.placebo_time_zero i.countr
     > y i.citysize

      Source |       SS           df       MS      Number of obs   =     1,71
     > 5
-------------+----------------------------------   F(10, 1704)     =      3.9
     > 5
       Model |  7.29086755        10  .729086755   Prob > F        =    0.000
     > 0
    Residual |  314.895721     1,704  .184797959   R-squared       =    0.022
     > 6
-------------+----------------------------------   Adj R-squared   =    0.016
     > 9
       Total |  322.186589     1,714  .187973506   Root MSE        =    .4298
     > 8

------------------------------------------------------------------------------
     > --------
      dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
     > nterval]
--------------------+---------------------------------------------------------
     > --------
    1.placebo_7days |  -.0201024   .0445857    -0.45   0.652    -.1075508
     > .0673461
  placebo_time_zero |  -.0057942   .0069862    -0.83   0.407    -.0194967
     > .0079082
                    |
      placebo_7days#|
     c.placebo_time_zero |
                  1 |   .0106177   .0118255     0.90   0.369    -.0125762
     > .0338117
                    |
            country |
          Honduras  |   .0916239   .0322572     2.84   0.005      .028356
     > .1548918
           Paraguay |   .0340798   .0346492     0.98   0.325    -.0338797
     > .1020394
Dominican Republic  |   .1618026   .0303808     5.33   0.000      .102215
     > .2213902
                    |
            citysize |
         Large City |   .0172469   .0372087     0.46   0.643    -.0557325
     > .0902264
        Medium City |   .0357683   .0370282     0.97   0.334    -.0368572
     > .1083937
         Small City |   .0670717   .0399545     1.68   0.093    -.0112933
     > .1454367
         Rural Area |   .0326279   .0348348     0.94   0.349    -.0356956
```

```
> .1009513
                  |
             _cons |   .6444984   .0359742    17.92   0.000     .5739401
> .7150566
------------------+----------------------------------------------------------
> --------

1302 .
1303 . //Fictional Election Placebo Test, Fixed Effects Plus Covariate Adjustment
1304 .
1305 . eststo m_5: reg dummytrustusg i.placebo_7days i.country i.citysize male age
>  education working voted_last household voteregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,42
> 4
-------------+----------------------------------   F(16, 1407)     =      3.6
> 6
       Model |  10.7783093        16  .673644328   Prob > F        =    0.000
> 0
    Residual |   259.19641     1,407  .184219197   R-squared       =    0.039
> 9
-------------+----------------------------------   Adj R-squared   =    0.029
> 0
       Total |  269.974719     1,423   .18972222   Root MSE        =    .4292
> 1

------------------------------------------------------------------------------
> -----------
        dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------------------------------------------------------
> -----------
      1.placebo_7days |   -.015148   .0235895    -0.64   0.521    -.0614224
>    .0311264
                      |
              country |
            Honduras  |   .1120361   .0349068     3.21   0.001     .0435612
>     .180511
            Paraguay  |   .0331687   .0372381     0.89   0.373    -.0398795
>    .1062169
  Dominican Republic  |   .1559134   .0328703     4.74   0.000     .0914334
>    .2203935
                      |
             citysize |
          Large City  |   .0111645   .0393784     0.28   0.777    -.0660822
>    .0884112
         Medium City  |   .0633356   .0405939     1.56   0.119    -.0162955
>    .1429666
          Small City  |   .0895626   .0440268     2.03   0.042     .0031974
```

```
>    .1759278
           Rural Area │   .0880945   .0404289     2.18   0.029     .0087871
>    .1674019
                      │
                 male │   .0208559   .0240057     0.87   0.385     -.026235
>    .0679468
                  age │  -.0012889   .0008169    -1.58   0.115    -.0028915
>    .0003137
            education │   .0097222   .0032614     2.98   0.003     .0033245
>      .01612
              working │  -.0350697   .0251495    -1.39   0.163    -.0844042
>    .0142648
voted_lastpresidential │   .0257625   .0288814     0.89   0.373    -.0308928
>    .0824177
       householdincome │    .001099   .0026614     0.41   0.680    -.0041217
>    .0063197
        voteregistered │  -.0223106   .0488437    -0.46   0.648    -.118125
>    .0735037
              remesas │   .0119895   .0280782     0.43   0.669      -.04309
>    .0670691
                _cons │   .5872623   .0730699     8.04   0.000     .4439246
>       .7306
──────────────────────┴──────────────────────────────────────────────────────
> ──────────

1306 . eststo m_6: reg dummytrustusg i.placebo_7days##c.placebo_time_zero i.countr
> y i.citysize male age education working voted_last household voteregistered
>  remesas

      Source │       SS           df       MS      Number of obs   =     1,42
> 4
─────────────┼──────────────────────────────────   F(18, 1405)     =      3.3
> 8
       Model │  11.1904776        18  .621693199   Prob > F        =    0.000
> 0
    Residual │  258.784242     1,405  .184188072   R-squared       =    0.041
> 5
─────────────┼──────────────────────────────────   Adj R-squared   =    0.029
> 2
       Total │  269.974719     1,423   .18972222   Root MSE        =    .4291
> 7
```

```
------------------------------------------------------------------------------
> ------------
        dummytrustusg |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------------------------------------------------------------
> ------------
      1.placebo_7days |  -.0044672   .0492784    -0.09   0.928    -.1011344
>       .0922
    placebo_time_zero |  -.0092154   .0076515    -1.20   0.229    -.0242249
>    .0057942
                      |
        placebo_7days#|
  c.placebo_time_zero |
                    1 |   .0188554   .0130869     1.44   0.150    -.0068165
>    .0445274
                      |
              country |
            Honduras  |   .1148611   .0349972     3.28   0.001     .0462087
>    .1835134
            Paraguay  |   .0449734   .0388225     1.16   0.247    -.0311829
>    .1211296
  Dominican Republic  |   .1505962   .0332107     4.53   0.000     .0854484
>    .2157441
                      |
             citysize |
          Large City  |  -.0058766   .0409986    -0.14   0.886    -.0863016
>    .0745485
         Medium City  |   .0536151   .0411969     1.30   0.193     -.027199
>    .1344292
          Small City  |   .0837211   .0442429     1.89   0.059    -.0030681
>    .1705103
          Rural Area  |   .0811633    .040692     1.99   0.046     .0013398
>    .1609868
                      |
                 male |   .0212195   .0240063     0.88   0.377    -.0258725
>    .0683116
                  age |  -.0012892   .0008169    -1.58   0.115    -.0028917
>    .0003134
            education |   .0098345   .0032633     3.01   0.003     .0034329
>     .016236
              working |  -.0350943   .0251538    -1.40   0.163    -.0844373
>    .0142487
voted_lastpresidential |   .0253771   .0289061     0.88   0.380    -.0313267
>    .0820809
      householdincome |   .0009209   .0026644     0.35   0.730    -.0043058
>    .0061476
       voteregistered |  -.0211352   .0488459    -0.43   0.665     -.116954
>    .0746837
              remesas |   .0128691   .0280853     0.46   0.647    -.0422246
```

```
>    .0679629
               _cons |   .5527651   .0790087     7.00   0.000     .3977773
>    .7077529
---------------------+-------------------------------------------------------
> ----------

1307 .
1308 . //Generate variable capturing the sample included in the main analyses
1309 . gen sample_reg = e(sample)

1310 .
1311 . //Generate Figure B.7
1312 .
1313 . coefplot        (m_1, msize(medsmall)) (m_2, msize(medsmall) mcolor(gs9) ci
> opts(lcolor(gs9 gs9))) || ///
>                         (m_3, msize(medsmall)) (m_4, msize(medsmall)) || //
> /
>                         (m_5, msize(medsmall))  (m_6, msize(medsmall)) ,  /
> //
>                         drop(*.country *.citysize male age householdincome
> citysize education working  voted_lastpresidential voteregistered remesas _
> cons) xline(0, lpattern(solid)) byopts(row(1)) levels(95 90)      ///
>                         bylabels("± 7 days, Naive" "± 7 days, FE" "± 7 days
> , FE + Cov.") subtitle(, size(small)) nokey       ///
>                         coeflabel(1.placebo_7days = "Placebo Election"  ///
>                         1.placebo_7days#c.placebo_time_zero = "Placebo Elec
> tion*Days" _cons = "Constant") ///
>                         aspect(.4) mlabgap(*2)

1314 .
1315 . addplot 1: , b1title("Effect on Trust in US Gov't", size(small)) norescalin
> g

1316 . addplot 2: , b1title("Effect on Trust in US Gov't") norescaling

1317 . addplot 3: , b1title("Effect on Trust in US Gov't") norescaling
```

```
1318 .
1319 . //Save Figure B.7
1320 . graph save Figure_placebo2BINARY.gph, replace
     (file Figure_placebo2BINARY.gph saved)

1321 . graph export Figure_placeboBINARY2.png, replace
     (file Figure_placeboBINARY2.png written in PNG format)

1322 .
1323 . drop sample_reg

1324 .
1325 .
1326 . *Figure B.8 Placebo Test (Foreign Govs & Orgs) with Binary DV
1327 .
1328 . eststo clear

1329 .
1330 . //Trust in China (Binary DV)
1331 . eststo m_1: reg dummytrustchina i.posttrump_7days i.country i.citysize male
     >  age education working voted_last household voteregistered remesas

      Source |       SS           df       MS      Number of obs   =       76
> 6
-------------+----------------------------------   F(16, 749)      =      3.4
> 0
       Model |  12.2902885        16   .76814303   Prob > F        =    0.000
> 0
    Residual |  169.100051       749  .225767758   R-squared       =    0.067
> 8
-------------+----------------------------------   Adj R-squared   =    0.047
> 8
       Total |  181.390339       765  .237111555   Root MSE        =    .4751
> 5

------------------------------------------------------------------------------
> ----------
      dummytrustchina |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
----------------------+-------------------------------------------------------
> ----------
    1.posttrump_7days |   .0077328   .0377299     0.20   0.838    -.0663362
>    .0818017
                      |
              country |
             Honduras |   .0087989   .0612108     0.14   0.886    -.1113662
>    .1289639
             Paraguay |   .0440812   .0592163     0.74   0.457    -.0721686
>    .1603309
```

```
   Dominican Republic |   .0615556   .0626538     0.98   0.326    -.0614424
>    .1845535
                      |
              citysize |
           Large City |  -.0238269   .0835995    -0.29   0.776     -.187944
>    .1402903
          Medium City |  -.0792656    .071775    -1.10   0.270    -.2201698
>    .0616385
           Small City |  -.0020401   .0829687    -0.02   0.980     -.164919
>    .1608388
           Rural Area |  -.1050192   .0726668    -1.45   0.149    -.2476741
>    .0376356
                      |
                 male |   .1004832   .0375173     2.68   0.008     .0268317
>    .1741347
                  age |  -.0005059   .0013067    -0.39   0.699    -.0030712
>    .0020594
            education |   .0203702   .0050101     4.07   0.000     .0105348
>    .0302057
              working |    .066529   .0376463     1.77   0.078    -.0073758
>    .1404337
voted_lastpresidential |  -.0116977   .0438528    -0.27   0.790    -.0977868
>    .0743913
       householdincome |  -.0015376   .0041332    -0.37   0.710    -.0096517
>    .0065764
        voteregistered |  -.0454027   .0743331    -0.61   0.542    -.1913287
>    .1005233
               remesas |  -.0146546   .0427332    -0.34   0.732    -.0985457
>    .0692365
                 _cons |    .445814   .1103268     4.04   0.000     .2292274
>    .6624006
-----------------------+------------------------------------------------------
> ----------

1332 . eststo m_2: reg dummytrustchina i.posttrump_7days##c.time_zero i.country i.
> citysize

      Source |       SS           df       MS      Number of obs   =       92
> 4
-------------+----------------------------------   F(10, 913)      =      2.3
> 0
       Model |  5.45270485         10  .545270485   Prob > F        =    0.011
> 4
    Residual |  216.387122        913  .237006705   R-squared       =    0.024
> 6
-------------+----------------------------------   Adj R-squared   =    0.013
> 9
       Total |  221.839827        923  .240346508   Root MSE        =    .4868
> 3
```

```
------------------------------------------------------------------------------
> --------
    dummytrustchina |      Coef.   Std. Err.      t    P>|t|     [95% Conf. I
> nterval]
----------------------------------------------------------------------------
> --------
  1.posttrump_7days |  -.0389954   .0736112    -0.53   0.596    -.1834623
> .1054715
          time_zero |   .0179905   .0125524     1.43   0.152    -.0066444
> .0426255
                    |
    posttrump_7days#|
        c.time_zero |
                  1 |  -.023736   .0174985    -1.36   0.175     -.058078
> .0106061
                    |
            country |
          Honduras  |   .0030983   .0568481     0.05   0.957    -.1084698
> .1146664
          Paraguay  |   .0133263   .0536147     0.25   0.804    -.0918961
> .1185488
Dominican Republic  |   .0656114   .0596589     1.10   0.272     -.051473
> .1826959
                    |
           citysize |
        Large City  |   .0050478   .0792262     0.06   0.949    -.1504387
> .1605343
       Medium City  |  -.1032392   .0666967    -1.55   0.122    -.2341359
> .0276575
        Small City  |  -.0141559   .0768775    -0.18   0.854    -.1650332
> .1367213
        Rural Area  |  -.1627203   .0659516    -2.47   0.014    -.2921548   -
> .0332859
                    |
              _cons |   .7328159   .0657985    11.14   0.000      .603682
> .8619499
------------------------------------------------------------------------------
> --------
```

```
1333 .
1334 . //Trust in United Nations (Binary DV)
1335 . eststo m_3: reg dummytrustun i.posttrump_7days i.country i.citysize male ag
     > e education working voted_last household voteregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,21
     > 7
-------------+----------------------------------   F(16, 1200)     =      3.5
     > 2
       Model |  11.3336612        16  .708353822   Prob > F        =    0.000
     > 0
    Residual |  241.354917     1,200  .201129098   R-squared       =    0.044
     > 9
-------------+----------------------------------   Adj R-squared   =    0.032
     > 1
       Total |  252.688578     1,216  .207803107   Root MSE        =    .4484
     > 7

------------------------------------------------------------------------------
     > ----------
          dummytrustun |      Coef.   Std. Err.      t    P>|t|     [95% Conf
     > . Interval]
-------------------------+----------------------------------------------------
     > ----------
     1.posttrump_7days |  -.0248734    .027562    -0.90   0.367    -.0789484
     >    .0292016
                       |
               country |
              Honduras |   .0669488   .0426218     1.57   0.117    -.0166728
     >    .1505703
              Paraguay |    .025777   .0427007     0.60   0.546    -.0579995
     >    .1095534
     Dominican Republic |   .1190636   .0453476     2.63   0.009     .0300943
     >     .208033
                       |
              citysize |
           Large City |   .0428141   .0617269     0.69   0.488    -.0782905
     >    .1639187
          Medium City |   .0444122   .0515345     0.86   0.389    -.0566956
     >     .14552
           Small City |   .0626473   .0569281     1.10   0.271    -.0490424
     >    .1743369
           Rural Area |   .0447349   .0516093     0.87   0.386    -.0565196
     >    .1459893
                       |
                 male |  -.0035738   .0275449    -0.13   0.897    -.0576153
     >    .0504677
                  age |  -.0006024   .0009661    -0.62   0.533    -.0024978
     >     .001293
```

```
             education │   .0165757   .0036429     4.55   0.000     .0094285
>    .0237228
               working │   .0110443   .0285495     0.39   0.699    -.0449682
>    .0670568
voted_lastpresidential │    -.04906    .032399    -1.51   0.130     -.112625
>     .014505
       householdincome │  -.0003341   .0030841    -0.11   0.914     -.006385
>    .0057168
         voteregistered │   .0752097   .0565907     1.33   0.184     -.035818
>    .1862374
               remesas │    .036992   .0323098     1.14   0.252    -.0263981
>     .100382
                 _cons │   .4501018   .0815784     5.52   0.000     .2900497
>    .6101539
-------------------------┼------------------------------------------------------------
> ----------

1336 . eststo m_4: reg dummytrustun i.posttrump_7days##c.time_zero i.country i.cit
>    ysize male age education working voted_last household voteregistered remesa
>    s

      Source │       SS           df       MS      Number of obs   =     1,21
> 7
-------------┼------------------------------   F(18, 1198)     =      3.1
> 3
       Model │  11.3381053        18  .629894739   Prob > F        =    0.000
> 0
    Residual │  241.350473     1,198  .201461163   R-squared       =    0.044
> 9
-------------┼------------------------------   Adj R-squared   =    0.030
> 5
       Total │  252.688578     1,216  .207803107   Root MSE        =    .4488
> 4

-------------------------┼------------------------------------------------------------
> ----------
          dummytrustun │      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
-------------------------┼------------------------------------------------------------
> ----------
     1.posttrump_7days │   -.027992   .0586784    -0.48   0.633    -.1431159
>     .087132
           time_zero │  -.0003054   .0103197    -0.03   0.976    -.0205521
>    .0199413
                     │
       posttrump_7days#│
           c.time_zero │
                     1 │   .0017055   .0140433     0.12   0.903    -.0258466
>    .0292577
```

```
                    |
             country |
            Honduras |   .0664666   .0427813     1.55   0.121     -.017468
>    .1504011
            Paraguay |   .0255923   .0428927     0.60   0.551    -.0585609
>    .1097455
  Dominican Republic |   .1192125   .0455698     2.62   0.009      .029807
>    .2086181
                    |
            citysize |
          Large City |   .0428019   .0617955     0.69   0.489    -.0784376
>    .1640413
         Medium City |   .0448549   .0517029     0.87   0.386    -.0565834
>    .1462932
          Small City |   .0629511   .0572078     1.10   0.271    -.0492876
>    .1751897
          Rural Area |   .0452541   .0517881     0.87   0.382    -.0563513
>    .1468595
                    |
                male |  -.0034128   .0275889    -0.12   0.902    -.0575408
>    .0507152
                 age |  -.0006046   .0009674    -0.62   0.532    -.0025025
>    .0012933
           education |    .016579    .003647     4.55   0.000     .0094239
>    .0237342
             working |   .0107504   .0286477     0.38   0.708    -.0454549
>    .0669558
voted_lastpresidential |  -.0491889   .0324402    -1.52   0.130    -.1128348
>    .0144569
      householdincome |    -.00032   .0030882    -0.10   0.917    -.0063788
>    .0057389
       voteregistered |   .0755598   .0566908     1.33   0.183    -.0356644
>     .186784
             remesas |   .0366163   .0324905     1.13   0.260    -.0271283
>    .1003608
               _cons |   .4485959   .0915147     4.90   0.000     .2690489
>    .6281428
------------------------------------------------------------------------------
> ------------
```

```
1337 .
1338 . //Trust in Organization of American States (Binary DV)
1339 . eststo m_5: reg dummytrustoas i.posttrump_7days i.country i.citysize male a
     > ge education working voted_last household voteregistered remesas

      Source |       SS           df       MS      Number of obs   =     1,23
     > 2
-------------+----------------------------------   F(16, 1215)     =      4.3
     > 5
       Model |  14.5062179        16  .906638617   Prob > F        =    0.000
     > 0
    Residual |  253.490535     1,215  .208634185   R-squared       =    0.054
     > 1
-------------+----------------------------------   Adj R-squared   =    0.041
     > 7
       Total |  267.996753     1,231  .217706542   Root MSE        =    .4567
     > 6

------------------------------------------------------------------------------
     > ----------
        dummytrustoas |      Coef.   Std. Err.      t    P>|t|     [95% Conf
     > . Interval]
----------------------+-------------------------------------------------------
     > ----------
    1.posttrump_7days |   .0162669   .0280131     0.58   0.562    -.0386926
     >    .0712264
                      |
              country |
             Honduras |   .0488153   .0452743     1.08   0.281    -.0400091
     >    .1376397
             Paraguay |   .1237173   .0450158     2.75   0.006     .0353999
     >    .2120346
   Dominican Republic |   .1692139   .0479651     3.53   0.000     .0751103
     >    .2633176
                      |
             citysize |
           Large City |   .0294447   .0645644     0.46   0.648    -.0972254
     >    .1561149
          Medium City |   .0781925   .0544995     1.43   0.152     -.028731
     >     .185116
           Small City |   .0837183   .0593996     1.41   0.159    -.0328189
     >    .2002555
           Rural Area |  -.0119917   .0539905    -0.22   0.824    -.1179166
     >    .0939332
                      |
                 male |   .0244919   .0280561     0.87   0.383    -.0305519
     >    .0795357
                  age |  -.0013838   .0009603    -1.44   0.150    -.0032679
     >    .0005002
```

```
             education |    .010416   .0036814     2.83   0.005     .0031934
>    .0176386
               working |  -.0316747    .028886    -1.10   0.273    -.0883466
>    .0249971
voted_lastpresidential |   -.019564   .0333437    -0.59   0.557    -.0849815
>    .0458536
       householdincome |  -.0014704   .0031098    -0.47   0.636    -.0075716
>    .0046308
        voteregistered |   .0641668   .0565637     1.13   0.257    -.0468066
>    .1751402
               remesas |   .0717125   .0334986     2.14   0.032     .0059911
>     .137434
                 _cons |   .4653091   .0829792     5.61   0.000     .3025107
>    .6281075
------------------------+----------------------------------------------------------
> ----------

1340 . eststo m_6: reg dummytrustoas i.posttrump_7days##c.time_zero i.country i.ci
> tysize male age education working voted_last household voteregistered remes
> as

      Source |       SS           df       MS      Number of obs   =     1,23
> 2
-------------+----------------------------------   F(18, 1213)     =      3.9
> 1
       Model |  14.6965143        18  .816473015   Prob > F        =    0.000
> 0
    Residual |  253.300239     1,213  .208821302   R-squared       =    0.054
> 8
-------------+----------------------------------   Adj R-squared   =    0.040
> 8
       Total |  267.996753     1,231  .217706542   Root MSE        =    .4569
> 7

------------------------+----------------------------------------------------------
> ----------
         dummytrustoas |      Coef.   Std. Err.      t    P>|t|     [95% Conf
> . Interval]
------------------------+----------------------------------------------------------
> ----------
     1.posttrump_7days |   -.027728   .0589188    -0.47   0.638     -.143322
>    .0878661
             time_zero |   .0040642   .0100735     0.40   0.687    -.0156993
>    .0238276
                       |
       posttrump_7days#|
           c.time_zero |
                     1 |   .0046288   .0140419     0.33   0.742    -.0229203
>    .0321779
```

```
                    |
             country |
            Honduras |   .0464418   .0454052     1.02   0.307    -.0426397
>    .1355232
            Paraguay |   .1206787    .045188     2.67   0.008     .0320234
>    .2093341
  Dominican Republic |   .1721962    .048164     3.58   0.000     .0777022
>    .2666901
                    |
            citysize |
          Large City |   .0279921    .064647     0.43   0.665    -.0988401
>    .1548244
         Medium City |   .0814028   .0546277     1.49   0.136    -.0257724
>    .1885781
          Small City |   .0881734   .0596218     1.48   0.139    -.0287998
>    .2051466
          Rural Area |  -.0078364   .0542088    -0.14   0.885    -.1141898
>     .098517
                    |
                male |   .0249183   .0280748     0.89   0.375    -.0301623
>    .0799989
                 age |  -.0014143   .0009613    -1.47   0.141    -.0033002
>    .0004717
           education |   .0104388   .0036843     2.83   0.005     .0032105
>    .0176672
             working |  -.0338841     .02901    -1.17   0.243    -.0907996
>    .0230313
voted_lastpresidential |    -.01925   .0333604    -0.58   0.564    -.0847005
>    .0462004
      householdincome |   -.001424   .0031117    -0.46   0.647     -.007529
>     .004681
       voteregistered |   .0673551    .056693     1.19   0.235    -.0438722
>    .1785824
             remesas |    .071578   .0336101     2.13   0.033     .0056376
>    .1375184
               _cons |   .4782764   .0913819     5.23   0.000     .2989923
>    .6575605
------------------------------------------------------------------------------
> ------------
```

```
1341 .
1342 . //Generate variable capturing the sample included in the main analyses
1343 . gen sample_reg = e(sample)

1344 .
1345 . //Generate Figure B.8
1346 .
1347 . coefplot        (m_1, msize(medsmall)) (m_2, msize(medsmall) mcolor(gs9) ci
     > opts(lcolor(gs9 gs9))) || ///
     >                         (m_3, msize(medsmall)) (m_4, msize(medsmall)) || //
     > /
     >                         (m_5, msize(medsmall))  (m_6, msize(medsmall)) ,  /
     > //
     >                         drop(*.country *.citysize male age householdincome
     > citysize education working  voted_lastpresidential voteregistered remesas _
     > cons) xline(0, lpattern(solid)) byopts(row(1)) levels(95 90)      ///
     >                         bylabels("A. Trust China, ± 7 days" "B. Trust UN, ±
     >  7 days" "C. Trust OAS, ± 7 days") subtitle(, size(small)) nokey  ///
     >                         coeflabel(1.posttrump_7days = "Treatment group" ///
     >                         1.posttrump_7days#c.time_zero = "Treatment*Days" _c
     > ons = "Constant") ///
     >                         aspect(.6) mlabgap(*2)

1348 .
1349 . addplot 1: , b1title("Effect on Trust", size(small)) norescaling

1350 . addplot 2: , b1title("Effect on Trust") norescaling

1351 . addplot 3: , b1title("Effect on Trust") norescaling

1352 .
1353 . graph save Figure_placebogovsBINARY.gph, replace
     (file Figure_placebogovsBINARY.gph saved)

1354 . graph export Figure_placebogovsBINARY.png, replace
     (file Figure_placebogovsBINARY.png written in PNG format)
```

```
1355 .
1356 . drop sample_reg

1357 .
1358 . **The End**
1359 .
1360 . **Questions? Feel free to contact the authors at rbateson@uottawa.ca and ml
     > .weintraub@uniandes.edu.co
1361 .
     end of do-file

1362 . log close
           name:  <unnamed>
            log:  /Users/gina/Dropbox (Personal)/Article Outlines/Trump Effect Abr
     > oad/LAPOP 2016 original datasets/bateson_weintraub_trumpeffect.smcl
       log type:  smcl
      closed on:   8 Aug 2021, 19:09:34
     ------------------------------------------------------------------------------
```