

Online Appendix for *On the Measurement of Preference Falsification using Nonresponse Rates*

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1 SCI - Supplementary Information

The analysis began with 1000 simulations of responses to 6 survey questions. Three of the questions were regime assessment questions and the answers were presumed to be highly, but not perfectly correlated. The three other questions were meant to resemble nonsensitive questions chosen for the basis of comparison and are not assumed to be correlated with any other responses. The simulated true preferences across all questions aimed for a distribution where each substantive response was associated with approximately 21% of the responses, approximately 16% did not respond, and the answers to the politically sensitive questions are highly but not perfectly correlated while answers to the nonsensitive questions were

produced completely at random. The correlation matrix for the relationship between these true preferences is presented below.

Table A1: Correlation Matrix for Simulated Preferences

	RA1	RA2	RA3	NS1	NS2	NS3
RA1	1					
RA2	0.49	1				
RA3	0.48	0.44	1			
NS1	-0.02	-0.01	-0.01	1		
NS2	0.05	0.05	0.03	-0.03	1	
NS3	0.01	0.03	0.03	-0.03	0.01	1

Under the conditions discussed in the manuscript, the following conditions must hold in order for somebody to be both falsifying their preferences and providing a nonresponse to a question, the following must hold:

$$\hat{x}_i < 3; \text{ and,} \tag{1}$$

$$\frac{5d_s}{7 - 2x_i} < c_i < \frac{5d_s}{5 - 2x_i} \tag{2}$$

Thus, only individuals who are critical of the regime may falsify their preferences by choosing nonresponse (3) within the context of the model. Moreover, they will only do so when their internal costs are sufficiently high relative to their external costs to not justify a more positive assessment of the regime and sufficiently low relative to the external costs so as to not justify a more truthful assessment. As such, whether preference falsification produces a nonresponse depends on both the internal and external costs experienced by an individual. Thus, whether preference falsification produces more nonresponses across a society depends on the external costs of speaking out and is highly sensitive to the distribution of preferences within that society (see below).

The items above were used to generate the SCI scores. If we were to calculate the

SCI score for this base state where everybody expresses their true preferences, the score would be 0.001. We also simulated the internal costs (c) associated with the psychological effects of lying which were distributed uniformly, and the mean for the simulations was approximately 0.49. We subsequently simulated 1000 democratic states and 1000 autocratic states. Democratic states were assumed to be relatively low in terms of repression, and the external costs associated with speech were between 0 and 0.1, distributed uniformly. Autocratic states might be repressive or relatively permissive, and they ranged from 0 to 1000 and were also distributed uniformly. This simple setup allows us to parsimoniously examine how these external costs may influence responses. The mean external cost (d) for democracies was 0.05 for democracies, 0.51 for autocracies, and 0.28 for all states. The distribution of the SCI scores produced using these parameters is presented below in *Figure A1*.

The core analysis in the manuscript demonstrated why preference falsification cannot generally be measured using nonresponse rates to regime assessment questions. However, one of the core insights of Kuran's model is that preference falsification makes it difficult for us to know what the true preferences of individuals are. We therefore examine an alternative state where the true preferences are distributed in a manner that is highly favorable to the regime and highly opposed to the regime and evaluate expressed preferences relative to the results for our base state where individuals within the state are roughly divided with regards to their preferences. Here, we added 10% support to each of the categories for the sample with high support for the government and subtracted this from the non-supportive categories while holding a true preference for nonresponse equal. For the analysis of true preferences where support is relatively low, we did the opposite. *Figures A2 & A3* present the patterns observed for these analyses, which can also trivially be logically deduced.

The SCI scores may be a useful proxy if we assume that the external costs of criticism are relatively low and that support for the regime is relatively low, which is not a reasonable

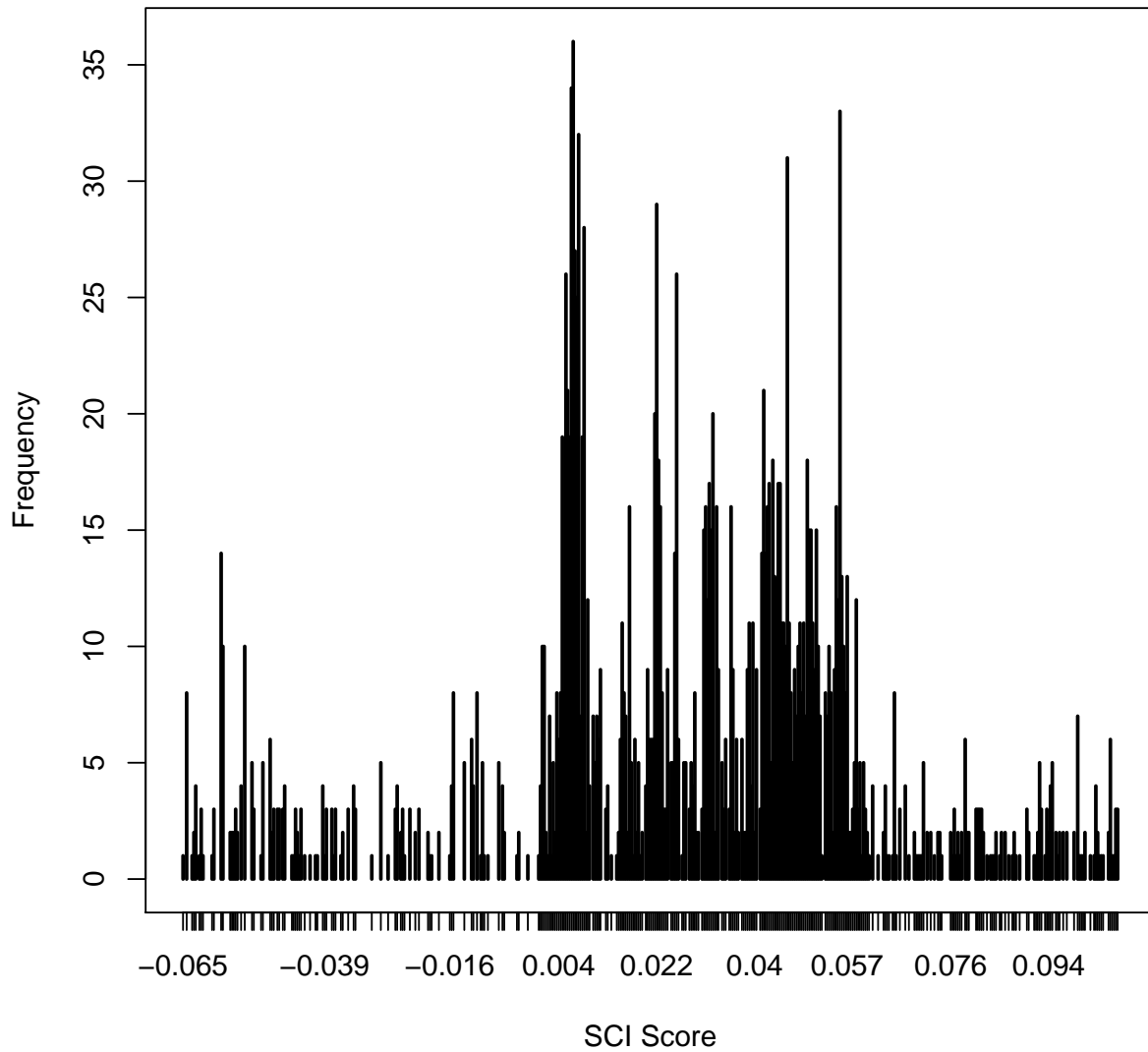


Figure A1: Distribution of Simulated SCI Scores Across Simulations

assumption for an analysis attempting to gauge support for a regime. This points to another potential shortcoming of the SCI measure as constructed: It is highly sensitive to the distribution of true preferences within a state. All else equal, states where the true support for the regime is lower should produce higher levels of nonresponse assuming all else is held

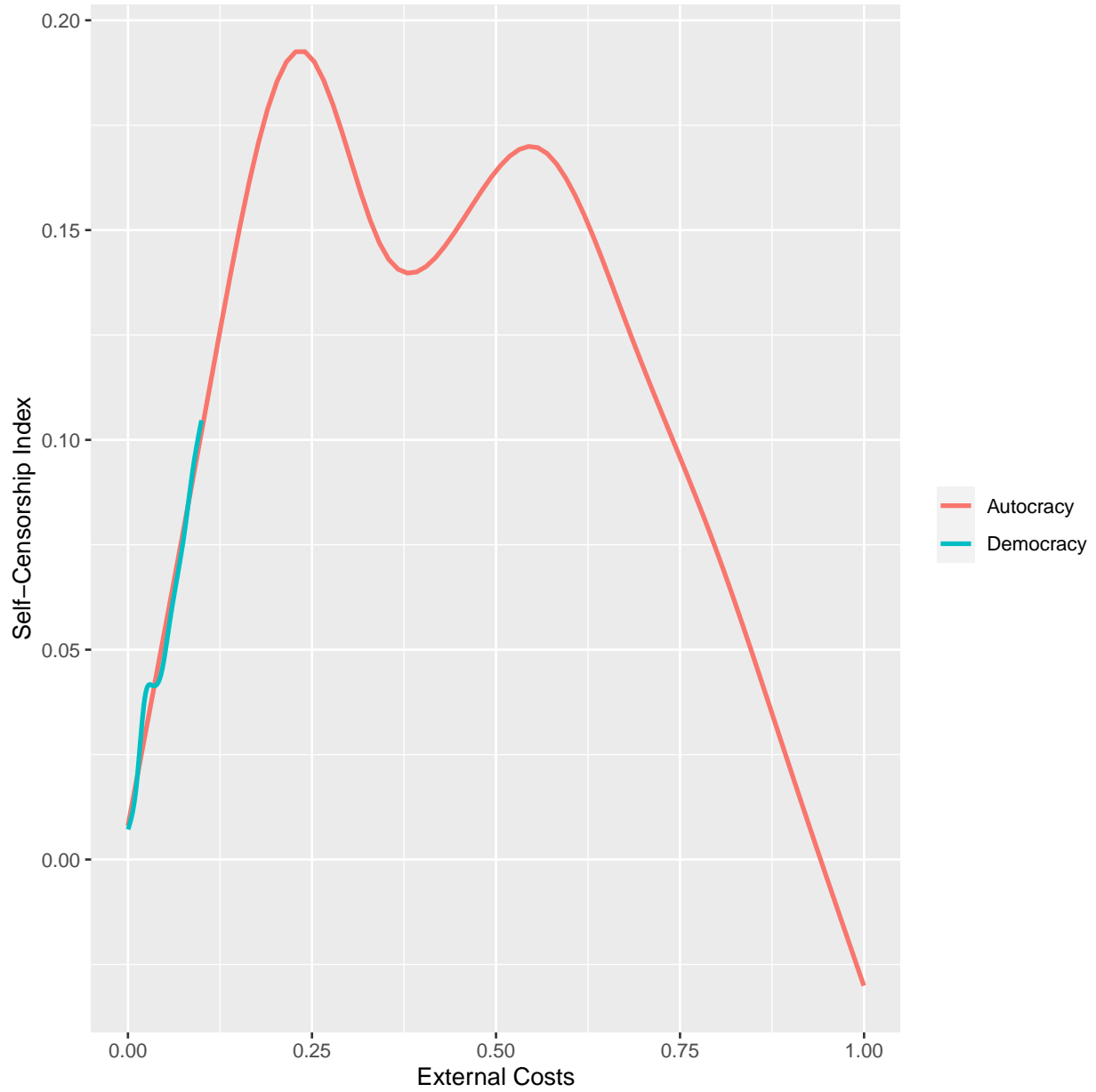


Figure A2: When True Support is Relatively Low

constant. Thus, states with the same level of question sensitivity will produce varying SCI scores based on the distribution of true preferences within the state.

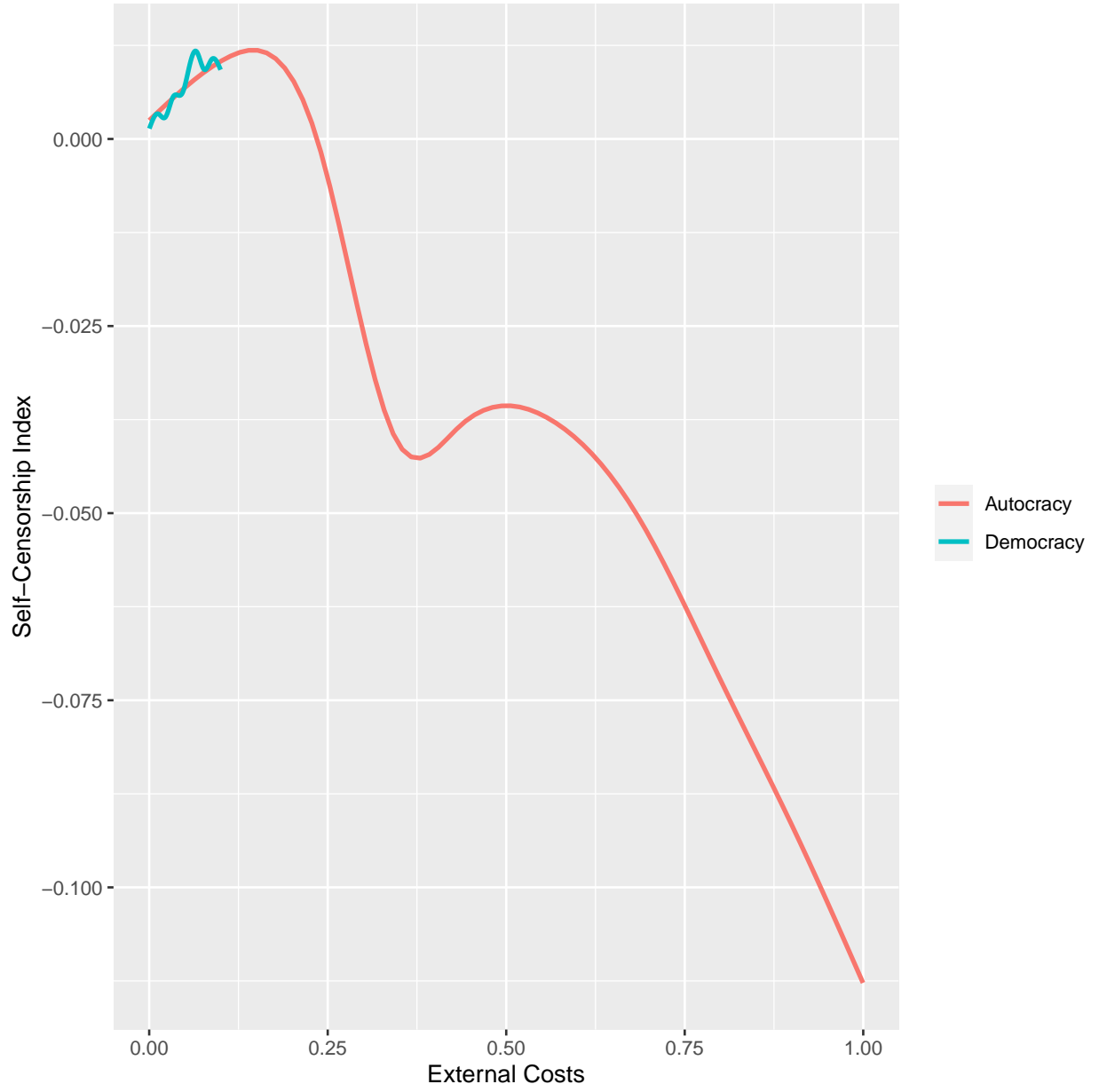


Figure A3: When True Support is Relatively High

2 Modifying the Self-Censorship Index

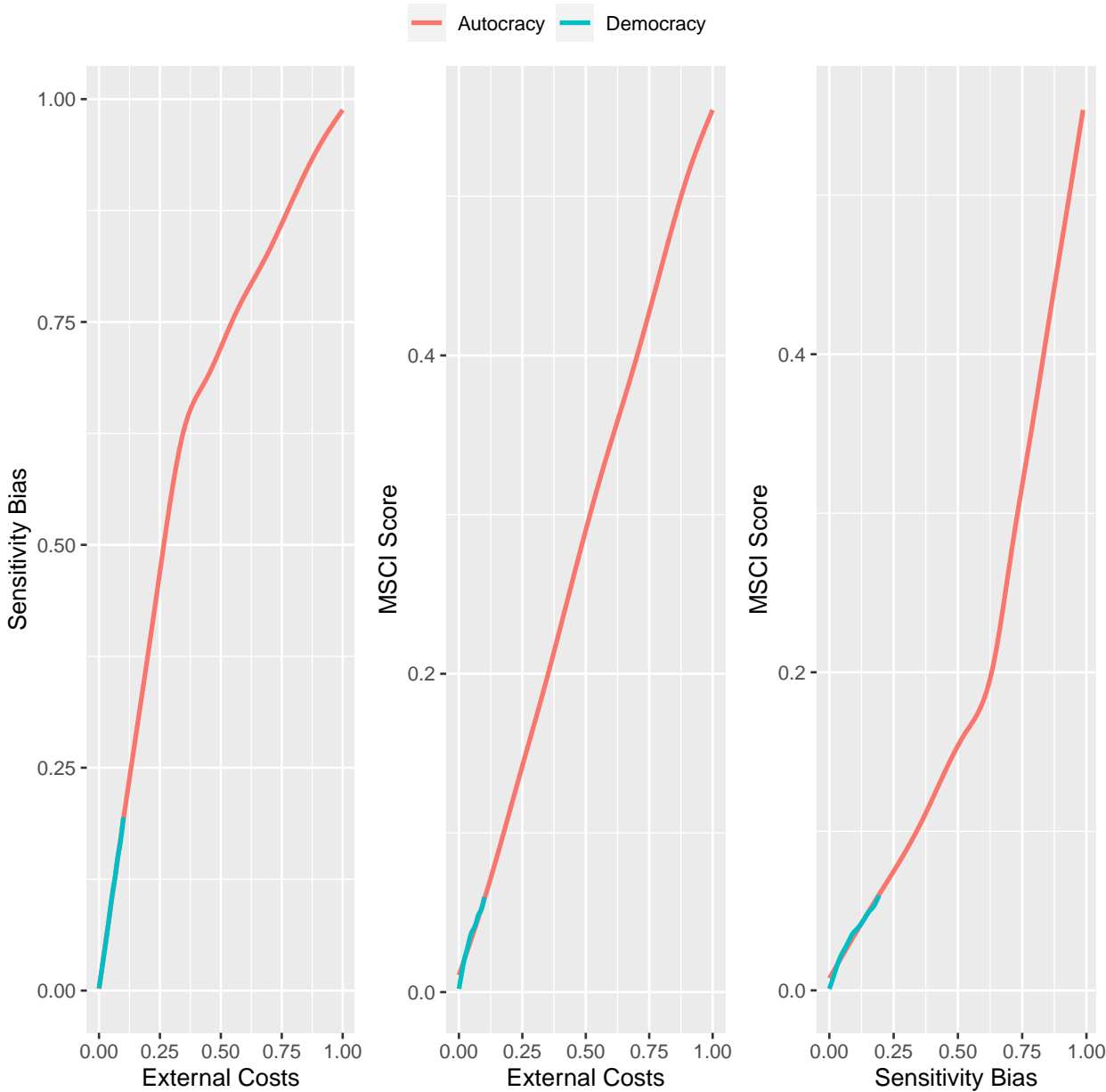


Figure A4: MSCI (Unknown Regime Preference) and Sensitivity Bias

Although the SCI as currently constructed cannot effectively serve as a proxy for preference falsification, it introduces an interesting setup for the continued exploration of how preference falsification can be measured. If those less supportive of a regime mimic the

preferences of regime supporters or move closer to the regime supporter's position as the costs of expressing criticism increase, any attempt to measure preference falsification should try to choose questions where mimicry is difficult. One possible extension of the strategy outlined by Shen and Truex (2020) would be to attempt to measure preference falsification using sensitive political questions where there is no clear answer that government supporters would provide. Rather than utilizing questions that relate to support for the government or conditions within a state, researchers could potentially utilize questions related to politics where the government has communicated no clear preference or officials have made vague and contradictory statements regarding the issue.¹

For example, while survey respondents in Saudi Arabia have provided exceedingly positive assessments of the regime and the nonresponse rates associated with regime assessment questions tend to be relatively low, nonresponse rates have tended to be very high when respondents are asked about specific policy positions. Of particular note, when asked about their attitudes toward the normalization of ties with Israel during a period of time when the regime was sending mixed signals, 29% of Saudi respondents said they did not know or did not respond to the question (Kurd, 2020).² On the same survey, roughly 90% of Saudi respondents expressed positive sentiment regarding the political situation in the country and only 9% did not respond to the question, which was lower than the nonresponse rate in Tunisia prior to Kais Said's autogolpe (where approximately 63% of respondents negatively evaluated the political situation in their country) (Arab Center for Research and Policy Studies, 2020).

¹Shamaileh (2019) uses a question regarding support for democracy to proxy for preference falsification, assuming that respondents may be conflicted as to the appropriate response given the mixed signals sent by the regime. The proxy does not account for baseline nonresponse rates.

²This result is drawn from the 2019-2020 Arab Opinion Index. Differences in stances on the issue of normalization by King Salman and Crown Prince Mohammed bin Salman may be one of the primary drivers of uncertainty regarding the regime's position. It should be noted that only 6% expressed support for the normalization of ties with Israel.

Figure A4 presents the relationship between sensitivity bias and a modified SCI (MSCI) where individuals are uncertain of the direction of the response the government would prefer. Where respondents assign an equal probability to either answer being the one preferred by the regime, the MSCI acts as a suitable proxy for preference falsification.³ This strategy for measuring preference falsification, however, would rely on assumptions that may not be justifiable in most contexts, yet it presents a theoretically plausible strategy for capturing preference falsification within a state. Moreover, if we were to move beyond evaluating preference falsification in authoritarian contexts to contexts where the costs of speech are primarily related to social sanctioning, this would imply nonresponse rates are better measures of sensitivity in polarized political environments than when a perceived consensus is observed.

While the strategy discussed above is potentially viable, it is also difficult to implement for the purposes of cross-country comparison. Questions where the regime's preferred response is ambiguous will generally vary across contexts. Moreover, attempts to get around this issue by using prospective political issues or fictional scenarios may serve as proxies for other social or political phenomena, muddying any inferences drawn from the index. Finally, while the analysis of the SCI in the previous section was not particularly sensitive to the functional form assumptions regarding the data-generating process, the MSCI presented above is highly sensitive to the underlying assumptions of the model.

For the MSCI, it was assumed that the preference of the regime was completely unknown, but that they would prefer one of the two extremes. When such uncertainty is present, respondents will converge on the middle position as the costs of repression increase. This leads to a more effective measure of preference falsification. The distribution of autocracies here matches what we would expect with regard to the relationship between repression and

³See the Online Appendix for further details.

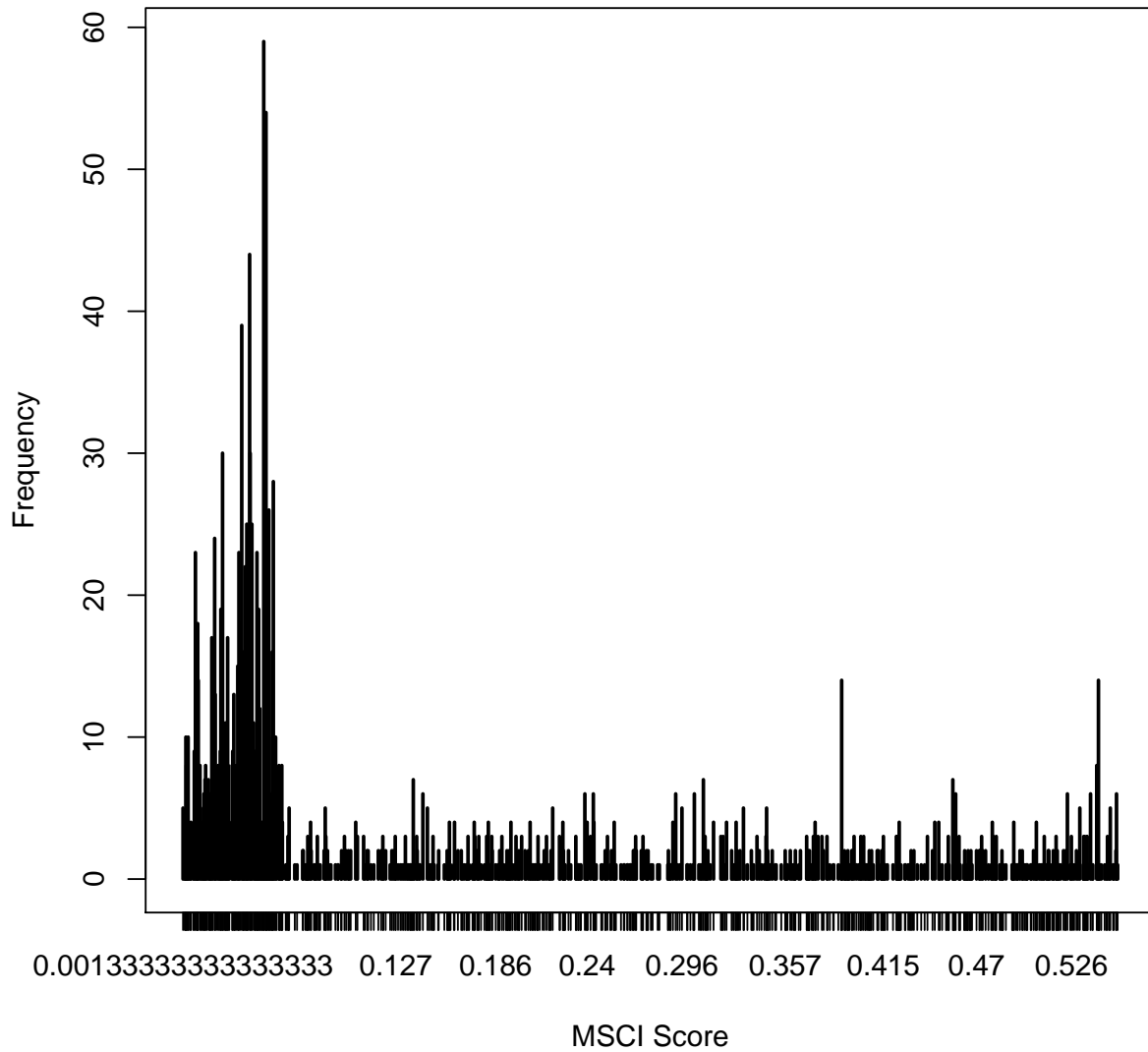


Figure A5: Distribution of Simulated SCI Scores Across Simulations

self-censorship. As was discussed in the manuscript, self-censorship increases as repression increases, and the MSCI scores for authoritarian states continue to rise given the assumption that the external costs for authoritarian regimes are less constrained.⁴ See *A5* & *A6* for the

⁴It would be reasonable to relax this assumption.

distribution of MSCI scores.

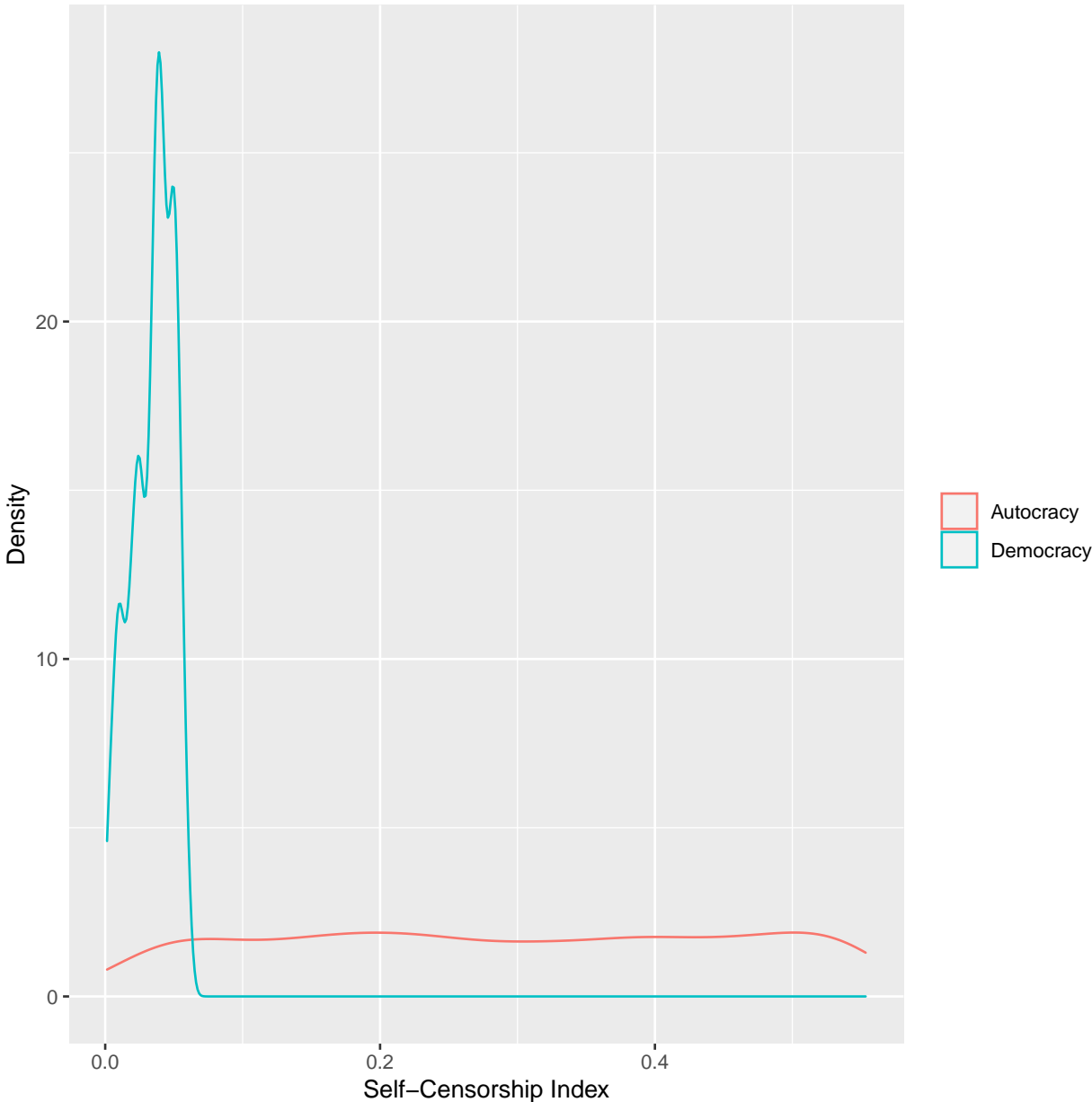


Figure A6: Distribution of MSCI Scores for Democracies and Autocracies

3 Empirical Analysis - Supplementary Information

3.1 Summary Statistics

The summary statistics presented within this section are at the country-year level and are relevant for both the OLS analysis of aggregate levels of support as well as the linear mixed-effects regression analysis (*Tables A2 & A3*). The SCI Scores in *Table A3* present both the SCI scores for states where full data was available as well as states where only partial data was available. For the second column of SCI values, SCI scores were calculated based on the average nonresponse rates using any available questions. States were excluded from this calculation only if none of the sensitive questions were asked.

Table A2: Summary Statistics (Aggregate Data)

Statistic	N	Mean	St. Dev.	Min	Pctl(25)	Pctl(75)	Max
Government Confidence	201	1.408	0.395	0.593	1.149	1.591	2.782
Human Rights	150	2.145	0.624	0.996	1.584	2.593	3.708
Democracy (Survey)	104	6.163	1.096	3.500	5.488	6.946	8.480
SCI	99	0.016	0.026	-0.038	0.000	0.025	0.117
Freedom of Expression	226	0.753	0.235	0.040	0.653	0.934	0.976
Polity	217	5.332	5.693	-10.000	4.000	10.000	10.000
GDPPC (thousands)	204	11.949	16.153	0.000	1.619	14.178	85.129
Household Financial Situation	226	5.647	1.022	3.004	4.932	6.330	8.267
Education	188	76.034	34.553	0.000	59.382	97.856	148.366
Oil	214	0.206	0.405	0.000	0.000	0.000	1.000

Table A3: SCI Scores for the Empirical Analysis

Country	Year	SCI - Complete Data	SCI - Any Available
Albania	1998		0.036
Albania	2002		-0.002
Algeria	2002		0.027
Algeria	2014	0.049	0.049
Andorra	2005	0.012	0.012
Argentina	1995		0.010
Argentina	1999		0.014
Argentina	2006	0.018	0.018
Argentina	2013	0	0
Armenia	1997		-0.003
Armenia	2011	0.029	0.029
Australia	1995		0.012
Australia	2005	0.006	0.006
Australia	2012	0.003	0.003
Azerbaijan	1997		0.036
Azerbaijan	2011	-0.004	-0.004
Bangladesh	1996		-0.002
Bangladesh	2002		0.017
Belarus	1996		0.027
Belarus	2011	-0.015	-0.015
Bosnia and Herzegovina	2001		-0.001
Brazil	1997		0.004
Brazil	2006	0.009	0.009
Brazil	2014	0.024	0.024
Bulgaria	1997		-0.023
Bulgaria	2006	-0.011	-0.011
Burkina Faso	2007	0.044	0.044
Canada	2000		0.015
Canada	2006	0.024	0.024
Chile	1990		-0.002
Chile	1996		0.002
Chile	2000		0.005
Chile	2006	0.021	0.021
Chile	2012	0.004	0.004
China	2001		0.050
China	2007	0.117	0.117
China	2013	0.075	0.075
Colombia	1997		0.015
Colombia	2005	0.020	0.020
Colombia	2012	0.008	0.008
Croatia	1996		-0.010

Cyprus	2006	-0.003	-0.003
Cyprus	2011	0.009	0.009
Czech Republic	1991		-0.006
Czech Republic	1998		0.002
Dominican Republic	1996		0.011
Ecuador	2013	0.003	0.003
Egypt	2001		0.054
Egypt	2012	0.0004	0.0004
El Salvador	1999		-0.013
Estonia	1996		0.014
Estonia	2011	0.010	0.010
Ethiopia	2007	-0.012	-0.012
Finland	1996		0.006
Finland	2005	0.006	0.006
France	2006		0.007
Georgia	1996		-0.011
Georgia	2009	0.032	0.032
Georgia	2014	0.027	0.027
Ghana	2007	-0.001	-0.001
Ghana	2012	0	0
Guatemala	2004		0.001
Haiti	2016	-0.007	-0.007
Hungary	1998		0.016
Hungary	2009	0.017	0.017
India	1990		-0.151
India	1995		0.049
India	2001		0.160
India	2006	0.109	0.109
India	2012	0.038	0.038
Indonesia	2001		0.007
Indonesia	2006	0.010	0.010
Iran, Islamic Republic of	2000		0.021
Iran, Islamic Republic of	2007	0.010	0.010
Iraq	2004		0.014
Iraq	2006		0.020
Iraq	2013	-0.004	-0.004
Italy	2005	0.007	0.007
Japan	1995		0.029
Japan	2000		0.007
Japan	2005	0.045	0.045
Japan	2010	0.086	0.086
Jordan	2001		0.014
Jordan	2007	0.049	0.049
Jordan	2014	0.019	0.019

Kazakhstan	2011	0	0
Korea, Republic of	1996		0.002
Korea, Republic of	2001		0.040
Korea, Republic of	2005	-0.004	-0.004
Korea, Republic of	2010	-0.001	-0.001
Kuwait	2014		-0.013
Kyrgyzstan	2003		0.004
Kyrgyzstan	2011	-0.017	-0.017
Latvia	1996		0.002
Lebanon	2013	0.029	0.029
Libya	2014	0.013	0.013
Lithuania	1997		0.027
Malaysia	2006	0	0
Malaysia	2012	0.0003	0.0003
Mali	2007	-0.015	-0.015
Mexico	1990		-0.046
Mexico	1996		-0.017
Mexico	2000		0.009
Mexico	2005	0.007	0.007
Mexico	2012	0.005	0.005
Moldova, Republic of	1996		0.010
Moldova, Republic of	2002		-0.008
Moldova, Republic of	2006	0.023	0.023
Montenegro	1996		0.024
Montenegro	2001		0.036
Morocco	2001		0.035
Morocco	2007	0.100	0.100
Morocco	2011	0.054	0.054
Netherlands	2006		0.003
Netherlands	2012	0.022	0.022
New Zealand	1998		0.017
New Zealand	2004		0.020
New Zealand	2011	0.023	0.023
Nigeria	1990		-0.027
Nigeria	1995		0.023
Nigeria	2000		0.022
Nigeria	2012	0	0
North Macedonia	1998		0.010
North Macedonia	2001		-0.004
Norway	1996		0.001
Norway	2007	0.005	0.005
Pakistan	2001		0.071
Pakistan	2012	-0.010	-0.010
Peru	1996		0.023

Peru	2001		0.004
Peru	2006	0.016	0.016
Peru	2012	0.011	0.011
Philippines	1996		0.018
Philippines	2001		0.028
Philippines	2012	-0.0003	-0.0003
Poland	1997		0.037
Poland	2005	0.023	0.023
Poland	2012	0.030	0.030
Qatar	2010		0.004
Romania	1998		0.047
Romania	2005	0.021	0.021
Romania	2012	0.028	0.028
Russian Federation	1995		0.019
Russian Federation	2006		0.048
Russian Federation	2011	0.037	0.037
Rwanda	2012	0	0
Saudi Arabia	2003		0.036
Singapore	2012	-0.001	-0.001
Slovakia	1990		-0.008
Slovakia	1998		0.020
Slovenia	1995		0.014
Slovenia	2005	0.032	0.032
Slovenia	2011	0.014	0.014
South Africa	1996		0.047
South Africa	2001		0.009
South Africa	2006		0.009
South Africa	2013	0.021	0.021
Spain	1990		0.041
Spain	1995		0.009
Spain	2000		0.011
Spain	2007	0.009	0.009
Spain	2011	0.002	0.002
Sweden	1996		-0.001
Sweden	2006	-0.006	-0.006
Sweden	2011	0.005	0.005
Switzerland	1996		0.006
Switzerland	2007	-0.0003	-0.0003
Taiwan, Province of China	1994		0.010
Taiwan, Province of China	2006	0.006	0.006
Taiwan, Province of China	2012	0.027	0.027
Tanzania, United Republic of	2001		-0.002
Thailand	2007	-0.002	-0.002
Thailand	2013	0.007	0.007

Trinidad and Tobago	2006	0.009	0.009
Trinidad and Tobago	2010	0.039	0.039
Tunisia	2013	0.037	0.037
Turkey	1990		0.108
Turkey	1996		0.014
Turkey	2001		0.006
Turkey	2007	0.028	0.028
Turkey	2012	-0.001	-0.001
Uganda	2001		-0.010
Ukraine	1996		-0.002
Ukraine	2006	0.056	0.056
Ukraine	2011	-0.022	-0.022
United Kingdom	2005		0.026
United States	1995		0.014
United States	1999		0.004
United States	2006	0.010	0.010
United States	2011	0.012	0.012
Uruguay	1996		-0.010
Uruguay	2006	-0.038	-0.038
Uruguay	2011	-0.003	-0.003
Uzbekistan	2011		0.010
Venezuela, Bolivarian Republic of	1996		-0.005
Venezuela, Bolivarian Republic of	2000		0.002
Viet Nam	2001		-0.014
Viet Nam	2006	0.021	0.021
Yemen	2014	0.033	0.033
Zambia	2007	-0.009	-0.009
Zimbabwe	2001		0.024
Zimbabwe	2012	0	0

3.2 OLS Analysis (Country-Year Analysis)

The OLS analyses using aggregates at the country-year level were all conducted using HC2 heteroskedasticity robust standard errors. The regression table associated with the results in the manuscript can be found in *Table A4*. In addition, a robustness check using an ordering that includes nonresponses as the middle category for each of the dependent variables was also included. The results of this robustness check can be found in *Table A5* and qualitatively match the results presented in the manuscript.

In addition, an analysis of just non-democratic regimes was conducted. This analysis was excluded from the manuscript due to the relatively low sample size and space constraints, yet it was particularly important to conduct since the primary goal of the SCI is to uncover when sensitivity bias due to preference falsification is likely to occur in autocratic contexts. *Figures A7 & A8* present a summary of the results, which also align with the results presented in the manuscript. Freedom of expression appears to be associated with a decrease in expressed confidence in government and the results for the SCI are not significant across a wide array of bivariate and multivariate analyses. Moreover, while a quick glance at the lowess curves in *Figure A7* may seem to indicate a slight uptick in confidence in government as the SCI becomes relatively high, this apparent uptick is driven almost entirely by China, where expressions of high levels of confidence in government are fairly high. The other authoritarian states at the higher end of the SCI scores (Morocco, Jordan, Algeria and Pakistan) all demonstrate high levels of expressed dissatisfaction with the government, indicating that people may feel relatively free to express critical views toward the government. Of course, such a sense of freedom to express a political opinion may not extend to all equally, and there may be pockets of each country that are significantly less likely to feel comfortable voicing dissent. Nevertheless, the results show no indication of significant levels of preference falsification. Even when examining China across the three waves for which there is data, there is no meaningful or consistent difference in expressions of confidence in the government when the SCI is higher.

Table A4: OLS - Aggregates (Manuscript)

	FullSample			FoE > 0.5			FoE > Median			w/o FoE and Polity		
	Gov	HR	Dem	Gov	HR	Dem	Gov	HR	Dem	Gov	HR	Dem
SCI	-0.00 (0.10)	-0.10 (0.14)	-0.09 (0.10)	-0.11 (0.17)	-0.16 (0.21)	-0.16 (0.13)	-0.09 (0.28)	0.05 (0.24)	-0.09 (0.17)	0.07 (0.14)	-0.04 (0.13)	-0.10 (0.10)
Freedom of Expression	-0.29* (0.14)	0.06 (0.19)	0.01 (0.17)	-0.07 (0.19)	0.24 (0.23)	0.02 (0.16)	0.55* (0.22)	0.70** (0.20)	0.37* (0.17)			
Polity	-0.32* (0.15)	-0.37 (0.20)	0.02 (0.20)	-0.48* (0.19)	-0.46 (0.27)	-0.03 (0.21)	-0.53 (0.31)	-0.44* (0.19)	-0.08 (0.28)			
GDPPC	0.08 (0.07)	0.26** (0.09)	0.10 (0.07)	0.15 (0.11)	0.28* (0.12)	0.17* (0.09)	0.09 (0.21)	0.22 (0.19)	0.03 (0.16)	-0.04 (0.10)	0.20* (0.08)	0.11 (0.07)
Financial Situation	0.34* (0.14)	0.33* (0.15)	0.68*** (0.15)	0.35 (0.20)	0.32 (0.20)	0.59** (0.17)	0.33 (0.19)	0.16 (0.22)	0.52* (0.19)	0.32* (0.15)	0.31* (0.15)	0.68*** (0.14)
Education	-0.23* (0.09)	-0.19 (0.11)	-0.20* (0.09)	-0.29* (0.13)	-0.18 (0.14)	-0.22* (0.10)	-0.52** (0.15)	-0.35 (0.19)	-0.28* (0.12)	-0.31* (0.12)	-0.23* (0.11)	-0.20* (0.08)
Oil	-0.03 (0.28)	-0.43 (0.38)	-0.10 (0.33)	-0.06 (0.44)	-0.31 (0.52)	0.02 (0.40)	0.07 (0.62)	-0.18 (0.69)	0.37 (0.59)	0.26 (0.31)	-0.31 (0.34)	-0.12 (0.30)
Intercept	-0.02 (0.09)	0.17 (0.10)	-0.04 (0.10)	-0.02 (0.13)	0.18 (0.11)	-0.06 (0.11)	-0.13 (0.17)	0.03 (0.14)	-0.11 (0.15)	-0.12 (0.11)	0.12 (0.11)	-0.04 (0.10)
nobs	77	77	77	67	67	67	46	46	46	77	77	77

*** $p < 0.001$; ** $p < 0.01$; * $p < 0.05$

Table A5: OLS - Aggregates (Robustness Check: Nonresponse as Middle Category)

	FullSample			FoE > 0.5			FoE > Median			w/o FoE and Polity		
	Gov	HR	Dem	Gov	HR	Dem	Gov	HR	Dem	Gov	HR	Dem
SCI	-0.00 (0.10)	-0.15 (0.13)	-0.15 (0.09)	-0.11 (0.16)	-0.20 (0.18)	-0.20 (0.12)	-0.09 (0.27)	-0.01 (0.21)	-0.15 (0.16)	0.07 (0.14)	-0.09 (0.12)	-0.15 (0.09)
Freedom of Expression	-0.32* (0.15)	0.08 (0.18)	0.03 (0.17)	-0.05 (0.19)	0.24 (0.23)	0.03 (0.16)	0.58* (0.22)	0.69** (0.20)	0.37* (0.16)			
Polity	-0.29 (0.16)	-0.40* (0.19)	-0.00 (0.19)	-0.47* (0.19)	-0.49 (0.26)	-0.06 (0.20)	-0.58 (0.29)	-0.44* (0.19)	-0.09 (0.27)			
GDPPC	0.09 (0.07)	0.27** (0.08)	0.11 (0.07)	0.14 (0.11)	0.29* (0.12)	0.18* (0.08)	0.08 (0.21)	0.24 (0.18)	0.04 (0.15)	-0.04 (0.11)	0.21* (0.08)	0.12 (0.07)
Financial Situation	0.34* (0.14)	0.32* (0.15)	0.67*** (0.14)	0.35 (0.20)	0.31 (0.20)	0.57** (0.17)	0.35 (0.19)	0.15 (0.22)	0.50* (0.19)	0.32* (0.15)	0.30 (0.15)	0.67*** (0.14)
Education	-0.23* (0.09)	-0.18 (0.11)	-0.21* (0.09)	-0.29* (0.13)	-0.17 (0.14)	-0.21* (0.09)	-0.51*** (0.14)	-0.34 (0.19)	-0.28* (0.12)	-0.31* (0.13)	-0.23* (0.12)	-0.20* (0.08)
Oil	-0.04 (0.30)	-0.43 (0.39)	-0.07 (0.33)	-0.08 (0.45)	-0.31 (0.53)	0.05 (0.40)	0.03 (0.62)	-0.19 (0.70)	0.39 (0.59)	0.26 (0.32)	-0.31 (0.34)	-0.08 (0.30)
Intercept	-0.01 (0.09)	0.17 (0.10)	-0.04 (0.10)	-0.02 (0.13)	0.19 (0.11)	-0.06 (0.11)	-0.11 (0.17)	0.03 (0.14)	-0.12 (0.15)	-0.10 (0.11)	0.13 (0.11)	-0.04 (0.09)
nobs	77	77	77	67	67	67	46	46	46	77	77	77

*** $p < 0.001$; ** $p < 0.01$; * $p < 0.05$

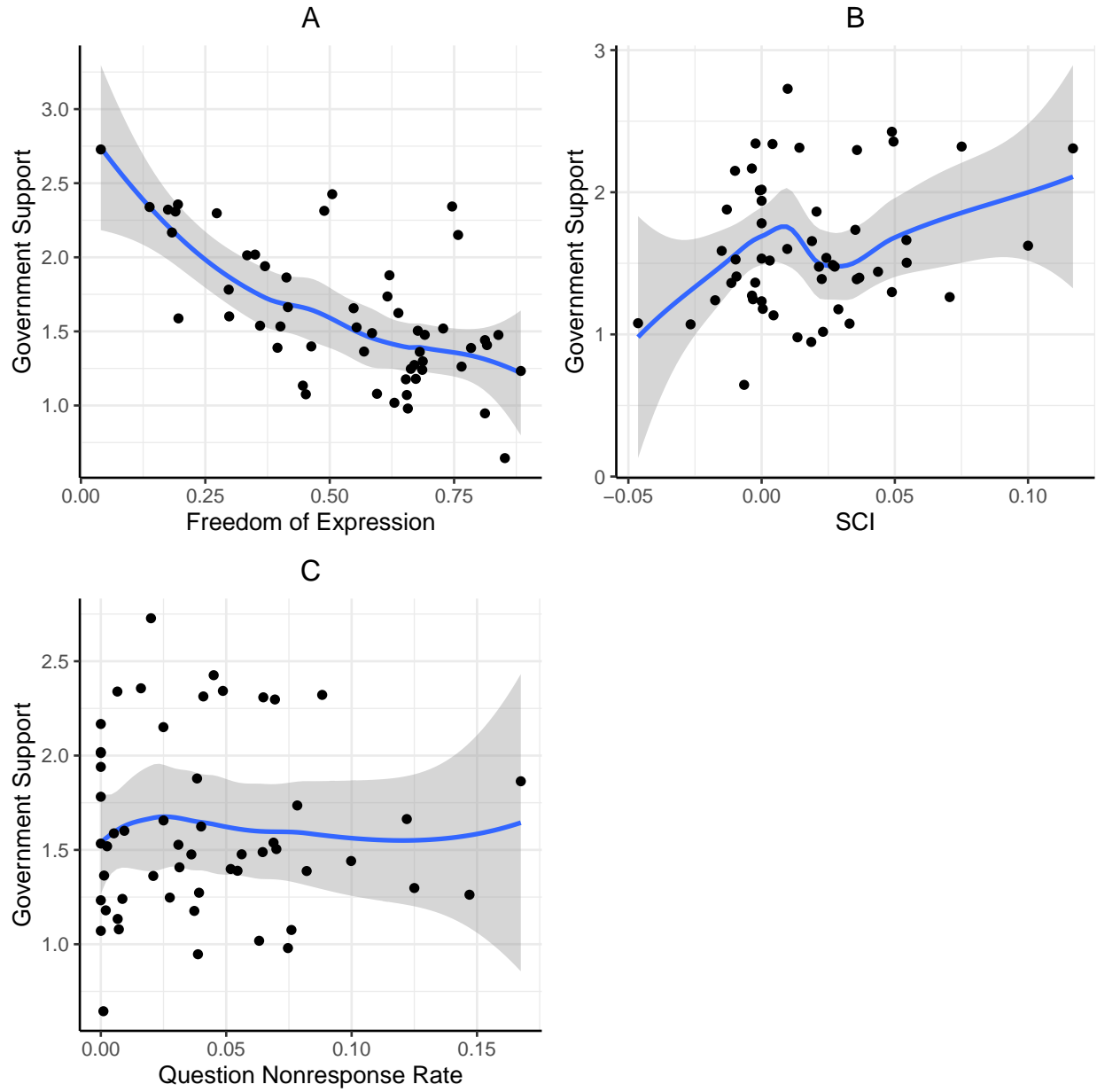


Figure A7: Non-Democratic Regimes - Bivariate Analysis (Polity ≥ 6)

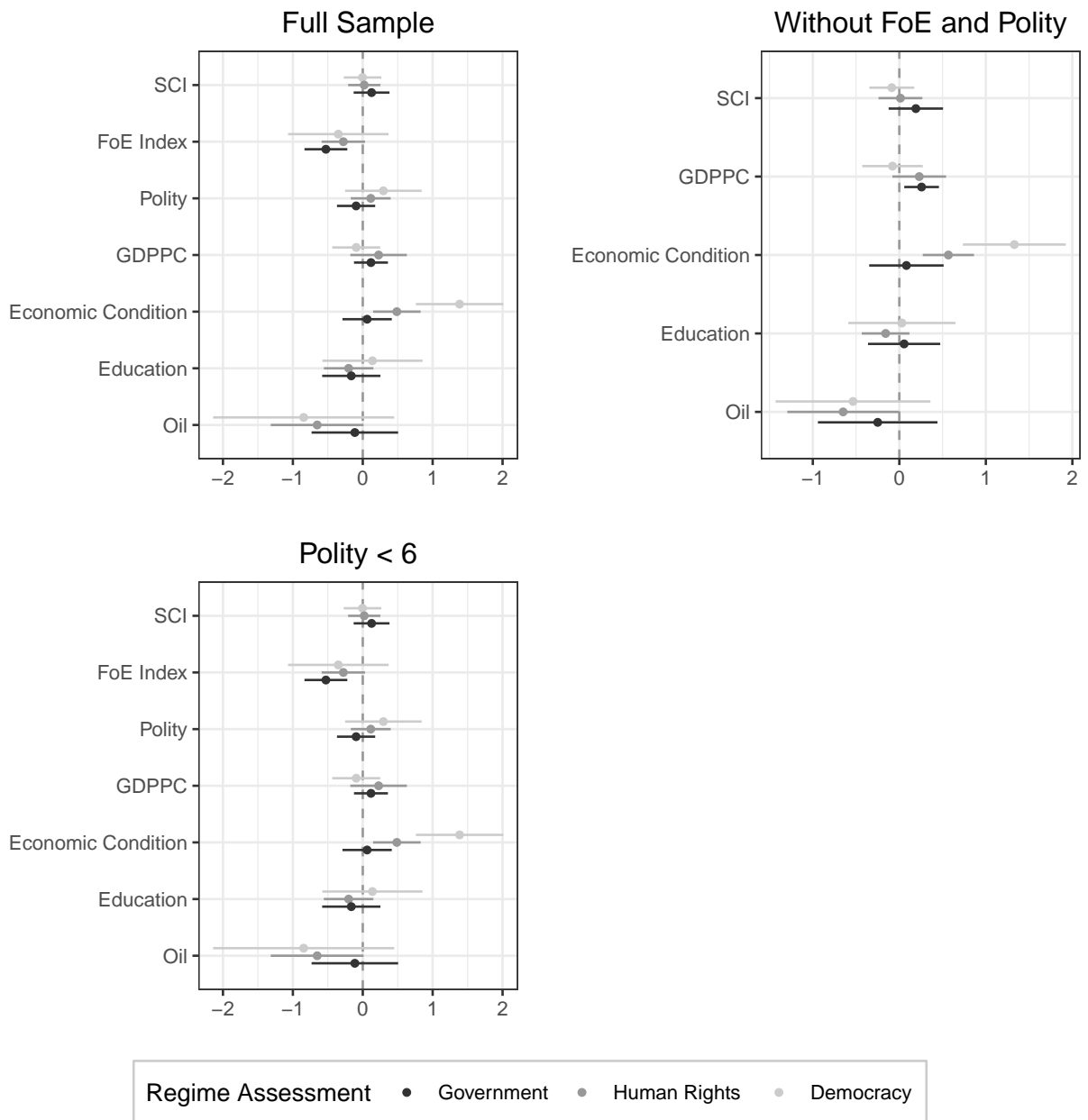


Figure A8: Autocratic Regimes - OLS Analysis (Svolik Authoritarian Regime Coding and Polity)

3.3 Details Regarding Per-Cluster Regression Analysis

Table A6: First Step of Per Cluster Regression Analysis

	<i>Dependent variable:</i>								
	GC (1)	HR (2)	Dem (3)	GC (4)	HR (5)	Dem (6)	GC (7)	HR (8)	Dem (9)
Household Finances	0.035 (0.003)	0.058 (0.004)	0.150 (0.011)	0.028 (0.003)	0.055 (0.004)	0.149 (0.010)	0.028 (0.006)	0.054 (0.011)	0.155 (0.029)
log(Age)	0.098 (0.019)	-0.002 (0.025)	0.102 (0.052)	0.083 (0.019)	0.006 (0.021)	0.109 (0.051)	0.080 (0.047)	0.088 (0.053)	0.012 (0.134)
Female	0.018 (0.010)	-0.036 (0.014)	0.052 (0.023)	0.014 (0.008)	-0.025 (0.013)	0.045 (0.023)	0.047 (0.018)	0.050 (0.032)	0.100 (0.049)
Education	-0.020 (0.016)	0.039 (0.018)	-0.066 (0.039)	-0.047 (0.014)	0.027 (0.015)	-0.058 (0.039)	-0.103 (0.028)	-0.050 (0.021)	-0.138 (0.064)
Urban	-0.066 (0.018)	-0.063 (0.022)	-0.075 (0.042)	-0.078 (0.014)	-0.077 (0.019)	-0.072 (0.042)	-0.075 (0.034)	-0.088 (0.048)	-0.101 (0.108)
Observations	78,412	78,704	77,644	146,312	113,227	79,560	35,665	29,620	16,456

Note: (Standard errors in parentheses)

Given the focus on group-level covariates and the absence of theorized differences in the slopes of individual-level variables, the procedure used to conduct the per-cluster regression analysis followed Hazlett and Wainstein (2022) more closely than what is outlined in Bates et al. (2014). The one important deviation from the procedure implemented in (Hazlett and Wainstein, 2022) is the use of OLS with fixed effects rather than bcMLM. In the first step, the regression analyses with the individual-level variables and fixed country-year effects were included in the models. Given that listwise deletion was used, there was variation in the number of observations across each analysis. *Table A6* presents the results for the first step of the per-choice regression analyses.

3.4 OLS without Fixed Effects and with Individual-Level Data (Robustness Check)

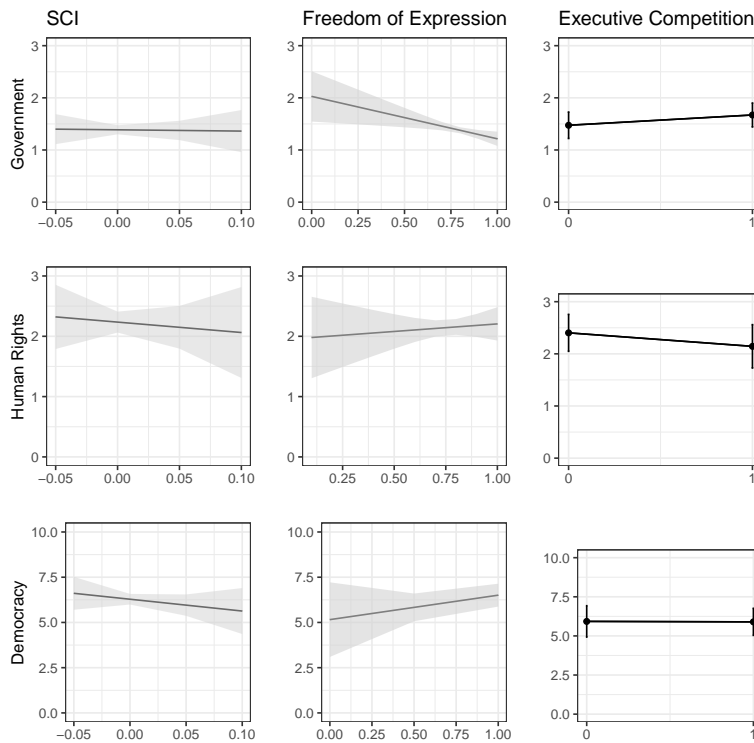


Figure A9: Predicted Probabilities for OLS Analysis with Individual-Level Data

3.5 Linear Mixed-Effects Regression Analysis (Robustness Check)

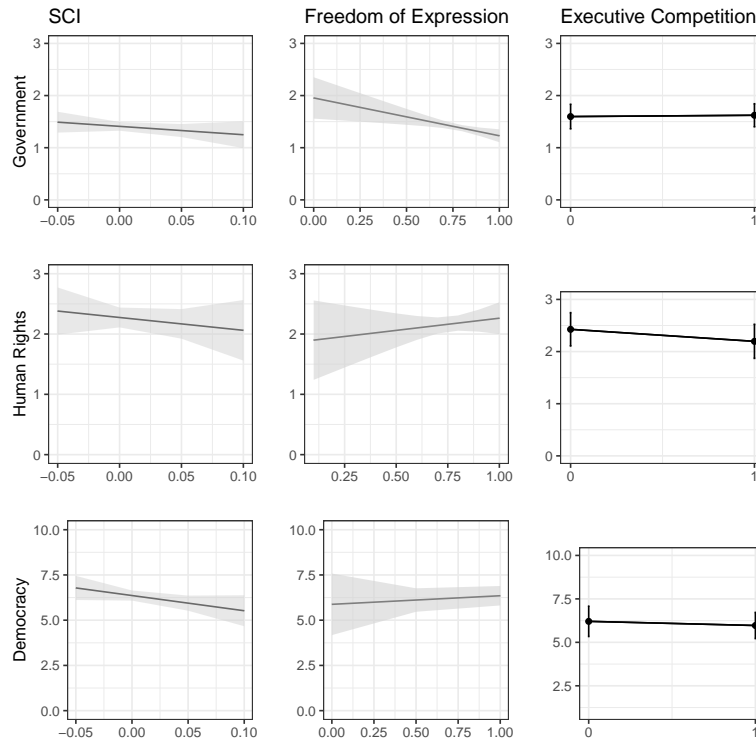


Figure A10: Predicted Probabilities for Linear Mixed-Effects Regression Analyses

As a robustness check, linear mixed-effects models were specified to explore the relationship between the SCI and the expressed preferences of survey respondents across contexts. The dependent variable for the linear mixed-effects regression analyses is the individual's response to the relevant regime assessment question. These models included random intercepts for each country-year and fixed effects for individual and country-year variables.⁵ At the individual-level, the specifications that produced the results presented in the manuscript included the respondent's age, education, gender, whether they reside in an urban or rural community, and subjective evaluation of the financial condition of their household. In addition to the country's SCI score, country-level variables measuring democracy (using polity scores) and economic development (log of GDP per capita), were included in the regression analyses.

The results of the linear mixed-effects regression analyses are presented in *Figure A10* and are in line with those of the simple cross-country OLS analyses. The SCI does not appear to be associated with the

⁵The model specified was kept relatively simple to ensure that all models converged. Alternative model specifications produced qualitatively similar results.

inflation of regime assessment scores. If anything, higher SCI scores are generally associated with lower evaluations of the regime when holding other variables constant. The SCI is associated with a statistically significant ($p < 0.05$) and substantively large decrease in assessments of *Democracy*, and is negative but not statistically significant with regard to the two other dependent variables. While the result is not statistically significant or substantively large for two of the three analyses, and the number of country-year observations is relatively low, there are intuitively appealing explanations for this negative correlation. The same freedom that provides individuals with the leeway to criticize the government allows individuals to comfortably claim that they do not know. In addition, democratic contexts produce competing political groups, which may produce greater levels of uncertainty as to how people feel about the regime based on who is in power. Such uncertainty may be the product of not knowing which political faction to support, or it may be associated with uncertainty as to how to evaluate the overall performance of a regime when the side you do not support is in power.

Furthermore, alternative models replacing the SCI with *Freedom of Expression* demonstrate a substantively meaningful and significant decrease in confidence in the government as *Freedom of Expression* increases, corroborating the theoretical model presented in this article. Although the results of the linear mixed-effects regression analyses do not provide evidence of a decrease in the evaluations of democracy and human rights within the country, the questions themselves are conceptually closely related to freedom of expression. Thus, freedom of expression is likely to be strongly positively correlated with evaluations of how democratic a country is and how much it respects human rights conditional on respondents answering the questions truthfully. In addition, one of the core findings of Shen and Truex (2020) is a statistically significant negative correlation between electoral competition for the executive and the SCI. As such, we would expect a negative correlation between executive competition and regime assessment when holding other variables constant.⁶ None of the analyses point to a statistically significant or substantively meaningful inflation of scores among states without executive competition when holding other variables constant.⁷

Tables A7 & A9 present the regression tables associated with the results above. Robustness checks were

⁶It should be noted that analyses using mixed-effects models corroborated the findings of Shen and Truex (2020) with regards to the negative correlation between executive competition and nonresponse rates. In my opinion, this result is not due to executive competition producing more room for individuals to express their opinions, but, rather, greater confusion as to whether the regime is in fact democratic.

⁷For these analyses, Polity scores were removed from the analysis due to collinearity. The inclusion of Polity did not qualitatively alter the results.

also run for the main independent variables (SCI and FoE). The first robustness check simply drops all other country-year level variables other than the variable of interest (*Table A8*). The second robustness check uses nonresponses as the middle category for the dependent variable. Each of these analyses produced results similar to those presented in the manuscript.

The Q-Q plot for the random intercepts for the analyses in *Table A7* are shown in *Figure A11* to examine whether the assumptions regarding the normality of the residuals is seemingly justified. Generally, the assumption appears to be justified.

Table A7: LMER Results - SCI and Freedom of Expression

	<i>Dependent variable:</i>					
	Government Confidence (1)	Human Rights (2)	Democracy (3)	Government Confidence (4)	Human Rights (5)	Democracy (6)
Household Finances	0.035*** (0.001)	0.058*** (0.002)	0.151*** (0.003)	0.028*** (0.001)	0.055*** (0.001)	0.150*** (0.003)
log(Age)	0.097*** (0.008)	-0.002 (0.011)	0.101*** (0.022)	0.082*** (0.006)	0.006 (0.009)	0.108*** (0.021)
Female	0.018*** (0.006)	-0.036*** (0.008)	0.051*** (0.016)	0.014*** (0.004)	-0.025*** (0.007)	0.045*** (0.016)
Education	-0.021*** (0.005)	0.039*** (0.007)	-0.067*** (0.015)	-0.047*** (0.004)	0.027*** (0.006)	-0.059*** (0.015)
Urban	-0.066*** (0.008)	-0.063*** (0.010)	-0.074*** (0.021)	-0.078*** (0.006)	-0.077*** (0.009)	-0.071*** (0.021)
SCI	-1.604 (1.441)	-2.128 (2.819)	-8.407* (4.808)			
Freedom of Expansion				-0.726*** (0.251)	0.404 (0.490)	0.475 (1.082)
Polity	-0.692*** (0.156)	-0.372 (0.306)	0.294 (0.521)	-0.072 (0.196)	-0.554 (0.382)	0.063 (0.991)
log(GDPPC)	-0.030 (0.032)	-0.014 (0.062)	0.013 (0.106)	-0.013 (0.022)	0.072 (0.045)	0.027 (0.105)
Constant	1.732*** (0.268)	2.375*** (0.523)	4.871*** (0.893)	1.770*** (0.186)	1.365*** (0.390)	4.405*** (0.875)
Country-Waves	65	65	65	120	93	67
Observations	78,412	78,704	77,644	146,312	113,227	79,560

Note:

*p<0.1; **p<0.05; ***p<0.01

Table A8: LMER Results - Executive Competition

	<i>Dependent variable:</i>		
	Government Confidence	Human Rights	Democracy
	(1)	(2)	(3)
Household Finances	0.028*** (0.002)	0.055*** (0.003)	0.155*** (0.007)
log(Age)	0.080*** (0.013)	0.088*** (0.019)	0.012 (0.047)
Female	0.047*** (0.009)	0.050*** (0.014)	0.100*** (0.033)
Education	-0.103*** (0.008)	-0.051*** (0.012)	-0.138*** (0.031)
Urban	-0.075*** (0.012)	-0.088*** (0.018)	-0.101** (0.041)
Executive Competition	0.025 (0.165)	-0.231 (0.234)	-0.239 (0.588)
log(GDPPC)	0.122* (0.067)	0.095 (0.097)	-0.283 (0.339)
Constant	0.396 (0.523)	1.166 (0.802)	7.868*** (2.795)
Country-Waves	27	23	13
Observations	35,665	29,620	16,456
<i>Note:</i>	*p<0.1; **p<0.05; ***p<0.01		

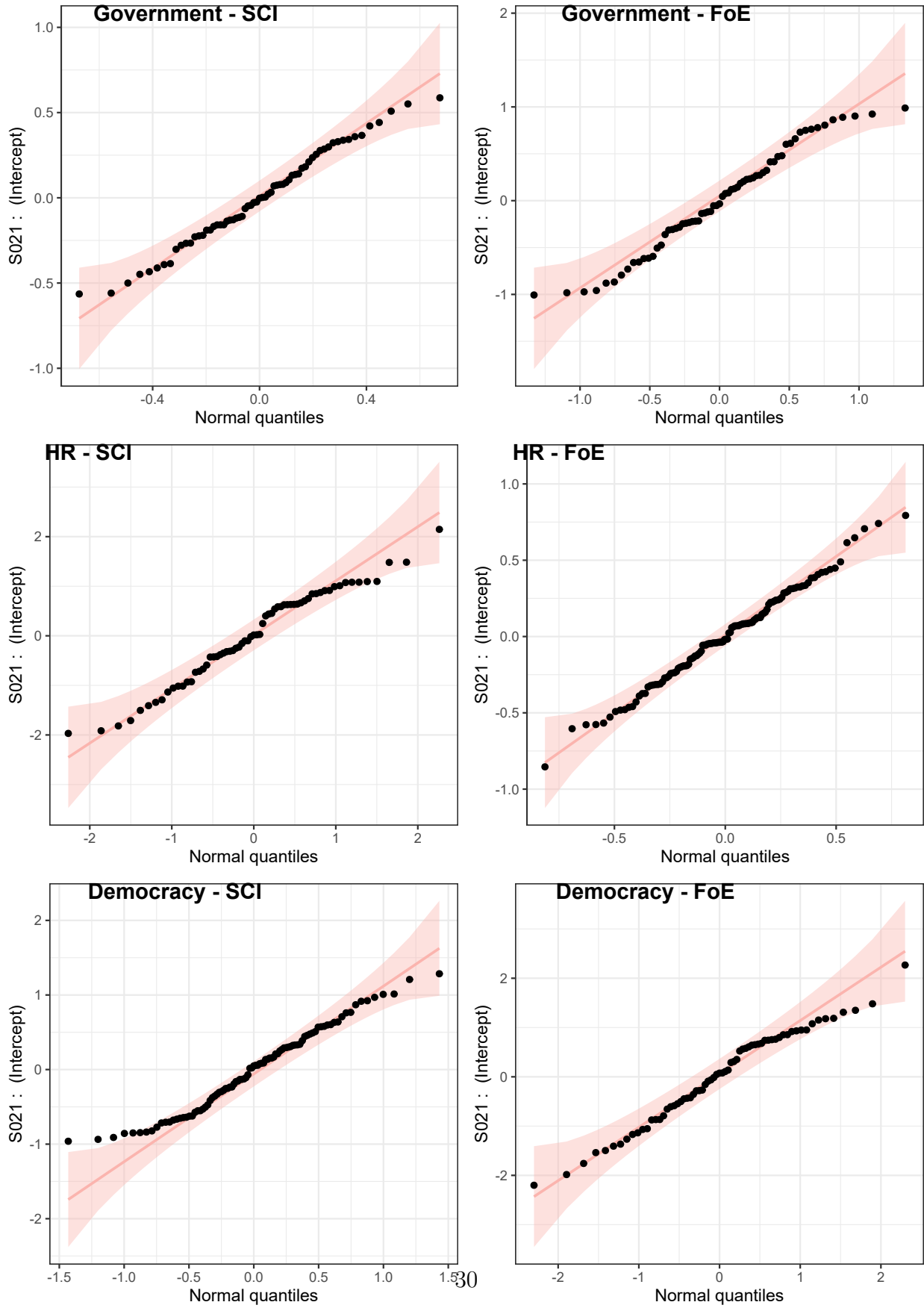


Figure A11: Normal Quantile Plots for Random Intercepts

Table A9: LMER Results - SCI and Freedom of Expression (Robustness Check)

	<i>Dependent variable:</i>					
	Government Confidence (1)	Human Rights (2)	Democracy (3)	Government Confidence (4)	Human Rights (5)	Democracy (6)
Household Finances	0.037*** (0.001)	0.060*** (0.002)	0.153*** (0.003)	0.030*** (0.001)	0.058*** (0.001)	0.151*** (0.003)
log(Age)	0.096*** (0.007)	-0.006 (0.010)	0.100*** (0.019)	0.090*** (0.006)	0.001 (0.009)	0.104*** (0.019)
Female	0.022*** (0.005)	-0.023*** (0.007)	0.059*** (0.015)	0.016*** (0.004)	-0.016** (0.006)	0.053*** (0.014)
Education	-0.024*** (0.005)	0.022*** (0.007)	-0.066*** (0.013)	-0.047*** (0.004)	0.014** (0.006)	-0.060*** (0.013)
Urban	-0.063*** (0.007)	-0.057*** (0.010)	-0.080*** (0.019)	-0.072*** (0.005)	-0.068*** (0.008)	-0.076*** (0.019)
SCI	1.739 (1.669)	1.225 (2.540)	-4.125 (4.610)			
Freedom of Expansion				-0.941*** (0.128)	-0.254 (0.246)	0.540 (0.480)
Constant	0.848*** (0.058)	1.886*** (0.085)	5.035*** (0.158)	1.728*** (0.105)	2.037*** (0.195)	4.565*** (0.392)
Country-Waves	80	80	80	140	111	81
Observations	98,502	98,775	97,887	170,563	135,588	98,830

Note:

*p<0.1; **p<0.05; ***p<0.01

Table A10: LMER Results - SCI and FoE (Robustness Check - Nonresponses coded as middle category)

	<i>Dependent variable:</i>					
	Government Confidence	Human Rights	Democracy	Government Confidence	Human Rights	Democracy
	(1)	(2)	(3)	(4)	(5)	(6)
Household Finances	0.051*** (0.002)	0.057*** (0.002)	0.147*** (0.003)	0.040*** (0.001)	0.054*** (0.001)	0.146*** (0.003)
log(Age)	0.143*** (0.012)	0.001 (0.011)	0.103*** (0.021)	0.122*** (0.009)	0.009 (0.009)	0.110*** (0.021)
Female	0.027*** (0.009)	-0.038*** (0.008)	0.032** (0.016)	0.018*** (0.007)	-0.027*** (0.007)	0.025 (0.016)
Education	-0.026*** (0.008)	0.042*** (0.007)	-0.036** (0.014)	-0.065*** (0.006)	0.031*** (0.006)	-0.028** (0.014)
Urban	-0.087*** (0.011)	-0.062*** (0.010)	-0.069*** (0.020)	-0.105*** (0.008)	-0.074*** (0.009)	-0.065*** (0.020)
SCI	-2.340 (2.104)	-2.893 (2.736)	-9.486** (4.665)			
32 Freedom of Expansion				-1.060*** (0.360)	0.405 (0.476)	0.429 (1.059)
Polity	-0.996*** (0.228)	-0.377 (0.297)	0.267 (0.506)	-0.076 (0.281)	-0.552 (0.371)	0.088 (0.971)
log(GDPPC)	-0.043 (0.047)	-0.009 (0.061)	0.015 (0.103)	-0.020 (0.031)	0.076* (0.044)	0.031 (0.103)
Constant	2.315*** (0.391)	2.328*** (0.508)	4.836*** (0.866)	2.383*** (0.268)	1.312*** (0.379)	4.336*** (0.857)
Country-Waves	65	65	65	120	93	67
Observations	80,469	80,483	80,471	151,202	116,344	82,444

Note:

*p<0.1; **p<0.05; ***p<0.01

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