**Online Appendix A:** Survey Questions Included in the Macrointerest Measure.

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| --- | --- | --- |
| Survey firm/sponsor | Number of quarters asked | Question wording |
| ANES | 17 | Some people seem to follow (1964: think about) what's going on in government and public affairs most of the time, whether there's an election going on or not. Others aren't that interested. Would you say you follow what's going on in government and public affairs most of the time, some of the time, only now and then, or hardly at all? |
| CBS News | 5 | How much attention do you pay to news about politics and government—a lot, some, or not much? |
| Gallup | 18 | Overall, how closely do you follow news about national politics—very closely, somewhat closely, not too closely, or not at all? |
| Gallup/CNN | 7 | Overall, how closely do you follow news about national politics—very closely, somewhat closely, not too closely, or not at all? |
| Gallup | 5 | Generally speaking, how much interest would you say you have in politics—a great deal, a fair amount, only a little, or no interest at all? |
| Gallup | 2 | Overall, how closely do you follow news about national politics—very closely, somewhat closely, not too closely, or not at all? |
| gfk Roper | 2 | How much interest do you have in following news about politics and elections?—A great deal, quite a bit, only some, very little, no interest at all |
| Knowledge Networks | 5 | How much interest do you have in following news about politics and elections?—A great deal, quite a bit, only some, very little, no interest at all |
| Lake Snell Perry and Associates (LSPA) | 2 | Generally speaking, how much attention do you pay to what's going on in government and politics—a great deal, some, a little, or not very much? |

|  |  |  |
| --- | --- | --- |
| Pew/PSRA | 29 | Some people seem to follow what's going on in government and public affairs most of the time, whether there's an election or not. Others aren't that interested. Would you say you follow what's going on in government and public affairs...most of the time, some of the time, only now and then, or hardly at all? |
| Pew/PSRA (Newsweek) | 15 | Generally speaking, how much interest would you say you have in politics...a lot of interest, some interest, only a little interest, or no interest at all? |
| Roper | 52 | Would you say that you have recently been taking a good deal of interest in current events and what's happening in the world today, some interest, or not very much interest? |
| Rt strategies | 2 | How closely do you follow  National politics or policy discussions in Washington—very closely, somewhat closely, or not much at all? |
| Schulman, Ronca, and Bucuvalas | 2 | How much  attention do you pay to news reports about politics and government--regularly, seldom, hardly ever, or never? |
| ABC News/Washington Post | 2 | Some people seem to follow what's going on in government and public affairs most of the time, whether there's an election going on or not. Others aren't that interested. Would you say you follow what's going on... most of the time, some of the time, only now and then or hardly at all? |

**Online Appendix B: Time Series Specification**

The choice of methods in time series analysis depends on the diagnostics of the time series properties of the series involved. The first step is to determine if the series to be analyzed are integrated. Given the individual level stability of political interest documented by Prior (2010, 2018), it is likely that macrointerest will be a long-memoried series. Both the augmented Dickey-Fuller and the Phillips-Perron tests for a unit root without a trend or drift indicates that the macrointerest series is, in fact, integrated (see Table A1). These tests also indicate that the main independent variable, trust in government is also integrated.[[1]](#footnote-1) Whereas some criticize these tests and researchers’ use of the knife-edged results, none of these statistics, particularly for the macrointerest series, are even close to rejecting the null of a unit root. We treat each of these series as integrated.

Table A1. Unit root tests of key variables

|  |  |  |
| --- | --- | --- |
| Variable | Augmented Dickey-Fuller | Phillips-Perron |
| Macrointerest | -0.02 | 0.04 |
| Trust | -0.88 | -0.96 |

Note: Critical value of both tests is -1.615.

Our theory specifies a temporal ordering of the series. We expect that changes in trust, for instance, precede changes in macrointerest and not vice versa. It is plausible that as the electorate gets more interested in politics, it learns things it does not like and becomes less trusting. This is testable via Granger causality. Specification tests of the Granger causality models demonstrate that a model with two lags have a better fit (a lower AIC and BIC) than models with higher numbers of lags. These tests indicate that trust Granger causes macrointerest (p<0.05) but that macrointerest does not Granger cause trust (p>0.10).Additionally, there is no evidence of a Granger causal relationship (in either direction) between macrointerest and, respectively, presidential approval and the index of consumer sentiment.

Given that macrointerest and trust are both integrated and there is evidence of unidirectional Granger causality, the final step in determining the correct estimation approach is to test for cointegration. The basic idea of cointegration is that even though the two series are integrated, a linear combination of them might produce stationary residuals. This implies that there is a long run equilibrium between the two series. If so, the relationship can be estimated as an error correction model (ECM). The ECM has a particular structure to it that many now find familiar:

where the first difference of is specified as a of the constant term (), the lagged value of , both the change in and lagged value of and an error term . The coefficient summarizes the effect of a contemporaneous change in the independent variable at time *t* on changes in the dependent variable. represents how the lagged level of independent variable changes the dependent variable. The term on the lagged value of captures the rate at which the two series (interest and trust in our case) return to equilibrium after some shock.

The use of ECMs has garnered some criticism in the literature (most notably Grant and Lebo 2016). The general focus of this controversy focuses on the necessity of the non-stationarity of the series and the requirement that they are cointegrating. What all sides of the debate agree on is that if there is evidence for a cointegrating relationship, the ECM is the correct model. Our tests of this relationship rely on both the classic Engle Granger two-step method and approach recently advocated by Philips (2017). The Engle Granger two step method is straightforward. To implement this method, we first regressed trust on macrointerest and then tested for the stationarity of the residuals. If there is a cointegrating relationship, the residuals from the regression will be stationary. One of the difficulties, however, is that the critical values of this tests’ statistic are not the same as the usual Augmented Dickey-Fuller test. For our data, the test statistic for the stationarity of the residuals from this model is -4.24, well beyond the 0.01 critical value of -3.96. As a result, we reject the null hypothesis that the residuals are integrated, suggesting that the trust and interest series are cointegrated.

An alternative approach is presented by Phillips (2017). He suggests testing the model specification via an autoregressive distribute lag-bounds (ARDL-Bounds) approach. For the ARDL-Bounds approach, after testing for the stationarity of the series one estimates the ARDL in error correction form, tests the joint significance of the lagged variables appearing in levels using an F-test and compares the F-statistic to the small sample critical values of the bounds test in Narayan (2005). A second test compares the t-statistic of the lagged dependent variable in the ECM to a different set of critical values. In our case, the F-statistic is 7.00 and the t-statistic is -3.72. The 0.05 critical value for the test of cointegration of the F-test is 4.85 and for the t-test is -3.53. Both of these tests are completely consistent with the Engle-Granger two step method. The series are cointegrated. As a result, we estimate the model as an ECM.

Appendix C: Specification of number of years

In this appendix, we estimate the same model reported in Table 2 of the main paper, but omitting the beginning and/or the end of the series to test the sensitivity of the results. As is clear from Figure 6, the beginning and ending of the series are the highpoints in macrointerest and these tests ensure that the results are not an artifact of these highs. In the first Table, we present the results omitting the last two years of the observations. In the second, we omit the first two years. In the third table we present the results of a model that omits both the first two and the last two years. Note that omitting the first two years in the model requires us to drop the Watergate indicator.

Table C-1. Error Correction Model of Macrointerest Omitting the Last Two Years

|  |  |
| --- | --- |
|  | Coef. (S.E.) |
| Macrointerstt-1 | -0.21 (0.05)\* |
| Trustt-1 | -0.09 (0.04)\* |
| Change in Trust | -0.19 (0.08)\* |
| Presidential Approvalt-1 | 0.002 (0.01) |
| Change in Presidential Approval | 0.002 (0.01) |
| Index of Consumer Sentiment t-1 | 0.001 (0.01) |
| Change in the Index of Consumer Sentiment | 0.01 (0.02) |
| Presidential Election | 0.41 (0.08)\* |
| Watergate | 0.94 (0.61) |
| ABSCAM | 1.34 (1.23) |
| Wright | -0.43 (1.24) |
| Keating 5 | -0.03 (1.37) |
| Invasion of Panama | -0.03 (1.22) |
| First Gulf War | -0.97 (1.26) |
| Impeachment | -0.21 (0.87) |
| September 11 | 1.81 (0.94) |
| Invasion of Iraq | 0.08 (1.21) |
| Katrina | 0.03 (1.21) |
| Constant | 18.54 (4.61) |
| *R2* | 0.27 |
| *T* | 159 |

Note: \* p<.05

Table C-1. Error Correction Model of Macrointerest Omitting the First Two Years

|  |  |
| --- | --- |
|  | Coef. (S.E.) |
| Macrointerstt-1 | -0.15 (0.04)\* |
| Trustt-1 | -0.10 (0.04)\* |
| Change in Trust | -0.23 (0.09)\* |
| Presidential Approvalt-1 | 0.01 (0.01) |
| Change in Presidential Approval | 0.01 (0.02) |
| Index of Consumer Sentiment t-1 | 0.0003 (0.01) |
| Change in the Index of Consumer Sentiment | 0.01 (0.02) |
| Presidential Election | 0.44 (0.10)\* |
| ABSCAM | 1.33 (1.34) |
| Wright | -0.61 (1.32) |
| Keating 5 | -0.18 (1.36) |
| Invasion of Panama | -0.12 (1.31) |
| First Gulf War | -1.17 (1.36) |
| Impeachment | -0.36 (0.93) |
| September 11 | 1.89 (1.01) |
| Invasion of Iraq | -0.13 (1.31) |
| Katrina | -0.09 (1.29) |
| Constant | 14.13 (4.25) |
| *R2* | 0.24 |
| *T* | 159 |

Note: \* p<.05

Table C-3. Error Correction Model of Macrointerest Omitting the First and Last Two Years

|  |  |
| --- | --- |
|  | Coef. (S.E.) |
| Macrointerstt-1 | -0.25 (0.06)\* |
| Trustt-1 | -0.11 (0.04)\* |
| Change in Trust | -0.21 (0.09)\* |
| Presidential Approvalt-1 | -0.004 (0.01) |
| Change in Presidential Approval | 0.01 (0.02) |
| Index of Consumer Sentiment t-1 | 0.002 (0.01) |
| Change in the Index of Consumer Sentiment | 0.01 (0.02) |
| Presidential Election | 0.43 (0.09)\* |
| ABSCAM | 1.08 (1.30) |
| Wright | -0.47 (1.28) |
| Keating 5 | 0.04 (1.32) |
| Invasion of Panama | -0.16 (1.33) |
| First Gulf War | -1.21 (1.26) |
| Impeachment | -0.29 (0.90) |
| September 11 | 1.81 (0.98) |
| Invasion of Iraq | 0.12 (1.26) |
| Katrina | 0.08 (1.25) |
| Constant | 21.230 (4.95) |
| *R2* | 0.29 |
| *T* | 140 |

Note: \* p<.05

The results for all three models are quite consistent with those reported in the main text of the paper. Both the immediate and long run effects of trust in government remain statistically significant and the substantive size of the coefficients do not change much. The effect of the presidential election campaign is also significant in every model, with essentially the same effect size. All of the variables that are insignificant in the main text of the paper also remain insignificant in these specifications. The only variable that is significant in the main text and insignificant in one of these models is the indicator for 9/11. This is a little deceiving. The t-statistic for the model in the main text is 1.96. For the models presented here, they are all greater than 1.84. The effects are not statistically different between the two models, it is only due to the knife-edged interpretation of statistical significance.

**References**

Grant, Taylor and Matthew J. Lebo. 2017. “Error Correction Methods with Political Time Series.” *Political Analysis*, 24:3-30.

Philips, Andrew Q. 2017. “Have Your Cake and Eat It Too? Cointegration and Dynamic Inference from Autoregressive Distributed Lag Models.” *American Journal of Political Science,* 62: 230-244.

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1. These tests do not include a deterministic time trend. Adding a trend to the unit root tests does not change the conclusions. [↑](#footnote-ref-1)