**\*\* NB. Initial recodes done using SPSS. Stata used for the statistical analysis.**

**\*\* Download the ANES 2008-09 Panel Study data from www.electionstudies.org**

**\*\* You will also need to download the supplemental off-wave non-ANES data file**

**\*\* Use the caseid variable to merge the two files**

**\*\* This excludes missing values from a number of variables that are subsequently recorded below**

RECODE der01 der02 der04 der05 der06 der08w11 der09w11 der22 w19wx3 (-10 thru -1=SYSMIS).

EXECUTE.

**\*\* This creates an ordinal political trust variable and, from it, the dichotomous political trust dependent variable that is used in all the regressions reported in table 2**

RECODE w19k1 (1 thru 5=Copy) (ELSE=SYSMIS) INTO w19\_TrustinGov\_recode.

VARIABLE LABELS w19\_TrustinGov\_recode 'W19 Trust in Govt Recoded without missing values'.

EXECUTE.

RECODE w19\_TrustinGov\_recode (1=5) (2=4) (3=3) (4=2) (5=1).

EXECUTE.

RECODE w19\_TrustinGov\_recode (1 thru 2=0) (3 thru 5=1) INTO Trust\_Dummy.

VARIABLE LABELS Trust\_Dummy '0=never and once in a while; 1=about half or most of time or always'.

EXECUTE.

**\*\* This recodes the relevant economic insecurity variables, which in turn are used to construct the job insecurity index**

RECODE W15M2f (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2fR.

VARIABLE LABELS W15M2fR 'Worried about losing your job (not at all to very)'.

EXECUTE.

RECODE W15M2j (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2jR.

VARIABLE LABELS W15M2jR 'Worried about having retirement benefits cut substantially at main job '+

 '(not at all to very)'.

EXECUTE.

RECODE W15M2o (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2oR.

VARIABLE LABELS W15M2oR 'Worried about having healthcare coverage substantially cut or its '+

 'costs substantially increased by your employer'.

EXECUTE.

RECODE W15M2r (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2rR.

VARIABLE LABELS W15M2rR 'Worried about becoming unable to work for th rest of your life as the '+

 'result of disability (not at all to very)'.

EXECUTE.

COMPUTE JobIndex\_4=(W15M2fR + W15M2jR + W15M2oR + W15M2rR) / 4.

EXECUTE.

**\*\* This recodes the relevant economic insecurity variables, which in turn are used to construct the health insecurity index**

RECODE W15M2k (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2kR.

VARIABLE LABELS W15M2kR 'Worried about losing your healthcare coverage (not at all to very)'.

EXECUTE.

RECODE W15M2q (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2qR.

VARIABLE LABELS W15M2qR 'Worried about having to go into a nursing home (not at all to very)'.

EXECUTE.

RECODE W15M2u (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2uR.

VARIABLE LABELS W15M2uR 'Worried about getting seriously ill and not being able to figure out '+

 'what your insurance will pay for (not at all to ver'.

EXECUTE.

RECODE W15M2t (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2tR.

VARIABLE LABELS W15M2tR 'Worried about getting seroiusly ill and not being able to find the '+

 'best doctors (not at all to very)'.

EXECUTE.

COMPUTE HealthIndex\_4=(W15M2kR + W15M2qR + W15M2uR + W15M2tR) / 4.

EXECUTE.

**\*\* This recodes the relevant economic insecurity variables, which in turn are used to construct the family insecurity index**

RECODE W15M2e (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2eR.

VARIABLE LABELS W15M2eR 'Worried about needing to help out a member of extended family if they '+

 'get into trouble (not at all to very)'.

EXECUTE.

RECODE W15M2h (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2hR.

VARIABLE LABELS W15M2hR 'Worried about having enough money to put food on the table (not at all '+

 'to very)'.

EXECUTE.

RECODE W15M2p (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2pR.

VARIABLE LABELS W15M2pR "Worried about getting by without your spouses'/partners' income if "+

 "they were no longer around due to death, divorce, oth".

EXECUTE.

RECODE W15M2a (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2aR.

VARIABLE LABELS W15M2aR 'Worried about paying rent (Not at all to very)'.

EXECUTE.

RECODE W15M2b (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2bR.

VARIABLE LABELS W15M2bR 'Worried about paying mortgage (not at all to very)'.

EXECUTE.

COMPUTE PayRentMortgage=-9.

IF (W15M2aR = 1) PayRentMortgage=1.

IF (W15M2aR = 2) PayRentMortgage=2.

IF (W15M2aR= 3) PayRentMortgage=3.

IF (W15M2aR= 4) PayRentMortgage=4.

IF (W15M2bR = 1) PayRentMortgage=1.

IF (W15M2bR = 2) PayRentMortgage=2.

IF (W15M2bR = 3) PayRentMortgage=3.

IF (W15M2bR = 4) PayRentMortgage=4.

EXECUTE.

RECODE PayRentMortgage (-9=SYSMIS).

EXECUTE.

COMPUTE FamilyIndex\_4=(W15M2eR + W15M2hR + W15M2pR + PayRentMortgage)/4.

EXECUTE.

**\*\* This recodes the relevant economic insecurity variables, which in turn are used to construct the wealth insecurity index**

RECODE W15M2c (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2cR.

VARIABLE LABELS W15M2cR 'Worried about getting out of debt (not at all to very)'.

EXECUTE.

RECODE W15M2d (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2dR.

VARIABLE LABELS W15M2dR 'Worried about having enough money to retire on (not at all to very)'.

EXECUTE.

RECODE W15M2i (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2iR.

VARIABLE LABELS W15M2iR "Worried about paying for children's education (not at all to very)".

EXECUTE.

RECODE W15M2p (1=4) (2=3) (3=2) (4=1) (ELSE=SYSMIS) INTO W15M2pR.

VARIABLE LABELS W15M2pR "Worried about getting by without your spouses'/partners' income if "+

 "they were no longer around due to death, divorce, oth".

EXECUTE.

COMPUTE WealthIndex\_4=(W15M2cR + W15M2dR + W15M2iR + W15M2pR)/4.

EXECUTE.

**\*\* This builds the composite index. Note that the wealth index is first recoded to exclude and therefore not double-weight W15M2pR, which is already included via the family index**

COMPUTE WealthIndex\_3=(W15M2cR + W15M2dR + W15M2iR)/3.

EXECUTE.

COMPUTE InsecurityIndex\_4\_3=(JobIndex\_4 + HealthIndex\_4 + FamilyIndex\_4 + WealthIndex\_3)/4.

EXECUTE.

**\*\* This recodes the retrospective pocketbook variable**

RECODE w19wx3 (1=5) (2=4) (3=3) (4=2) (5=1) (ELSE=SYSMIS) INTO PocketbookRetroW19.

VARIABLE LABELS PocketbookRetroW19 '(5pt scale, Not at all difficult to extremely difficult))'.

EXECUTE.

**\*\* This recodes the religion variable into dummies. Protestants are the excluded category in the regressions**

RECODE der22 (SYSMIS=SYSMIS) (1=1) (ELSE=0) INTO religion\_protestant.

VARIABLE LABELS religion\_protestant 'Religion Dummy Protestant = 1, Else = 0'.

EXECUTE.

RECODE der22 (SYSMIS=SYSMIS) (2=1) (ELSE=0) INTO religion\_catholic.

VARIABLE LABELS religion\_catholic 'Religion Dummy Catholic = 1, Else = 0'.

EXECUTE.

RECODE der22 (SYSMIS=SYSMIS) (3=1) (ELSE=0) INTO religion\_jewish.

VARIABLE LABELS religion\_jewish 'Religion Dummy Jewish = 1, Else = 0'.

EXECUTE.

RECODE der22 (SYSMIS=SYSMIS) (4=1) (ELSE=0) INTO religion\_other.

VARIABLE LABELS religion\_other 'Religion Dummy Other = 1, Else = 0'.

EXECUTE.

RECODE der22 (SYSMIS=SYSMIS) (5=1) (ELSE=0) INTO religion\_noreligion.

VARIABLE LABELS religion\_noreligion 'Religion Dummy No Religion = 1, Else = 0'.

EXECUTE.

**\*\* This recodes the race variable into dummies. Whites are the excluded category in the regressions**

RECODE der04 (1=1) (SYSMIS=SYSMIS) (ELSE=0) INTO race\_white.

VARIABLE LABELS race\_white 'Race Dummy Variable White = 1 Else = 0'.

EXECUTE.

RECODE der04 (2=1) (SYSMIS=SYSMIS) (ELSE=0) INTO race\_black.

VARIABLE LABELS race\_black 'Race Dummy Variable Black = 1 Else = 0'.

EXECUTE.

RECODE der04 (3=1) (SYSMIS=SYSMIS) (ELSE=0) INTO race\_hispanic.

VARIABLE LABELS race\_hispanic 'Race Dummy Variable Hispanic = 1 Else = 0'.

EXECUTE.

RECODE der04 (4=1) (SYSMIS=SYSMIS) (ELSE=0) INTO race\_other.

VARIABLE LABELS race\_other 'Race Dummy Variable Other = 1 Else = 0'.

EXECUTE.

**\*\* This runs frequencies on the variables**

FREQUENCIES VARIABLES=w19\_TrustinGov\_recode Trust\_Dummy Trust\_Dummy\_test W15M2fR W15M2jR W15M2oR

 W15M2rR JobIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_protestant

 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_white race\_black

 race\_hispanic race\_other der01 der02

 /ORDER=ANALYSIS.

**\*\* Note that the following is Stata syntax code**

**\*\* You will need to download the 2008-09 ANES Panel Study data, including the off-wave data**

**\*\* The off-wave data can be merged with the ANES waves by using the caseid variable**

**\*\* Generate histograms of the insecurity indexes in figure 1**

hist JobIndex\_4, discrete freq

hist HealthIndex\_4, discrete freq

hist FamilyIndex\_4, discrete freq

hist WealthIndex\_4, discrete freq

hist InsecurityIndex\_4\_3, discrete freq

**\*\* Runs in the regressions in table 2**

**\*\* Weights are on turned on, but the reported Ns in table 2 are the unweighted number of cases**

**\*\* Refer to the Methodology Report and User's Guide (DeBell et al, 2010) for discussion of weights and other methodological issues**

logit Trust\_Dummy JobIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight= wgtcs19]

logit Trust\_Dummy HealthIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight=wgtcs19]

logit Trust\_Dummy FamilyIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight=wgtcs19]

logit Trust\_Dummy WealthIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight= wgtcs19]

logit Trust\_Dummy InsecurityIndex\_4\_3 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight=wgtcs19]

**\*\* This code runs the first differences analysis presented in figure 2**

**\*\* Download the Clarify add-on to Stata. See Tomz et al (2003)**

**\*\* The first differences statistics yielded by running the syntax below will differ slightly from those reported in the paper, because they are derived from simulations (and thus generate different statistics with each new run)**

**\*\* Note that the pweight does not work with the 'simqi' command, but the aweight generates the identical Bs**

**\* job insecurity scale**

estsimp logit Trust\_Dummy JobIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [aweight= wgtcs19] , genname(Mod1\_)

setx mean

simqi, fd(prval(0)) changex(JobIndex\_4 1 4 & Pock 1 5 & w17v4 1 3 & w17v1 1 3 & der08w11 0 6 & der09w11 1 7 & der06 1 19 & der05 1 5)

**\* health insecurity scale**

estsimp logit Trust\_Dummy HealthIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [aweight= wgtcs19] , genname(Mod2\_)

setx mean

simqi, fd(prval(0)) changex(HealthIndex\_4 1 4 & Pock 1 5 & w17v4 1 3 & w17v1 1 3 & der08w11 0 6 & der09w11 1 7 & der06 1 19 & der05 1 5)

**\* family insecurity scale**

estsimp logit Trust\_Dummy FamilyIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [aweight= wgtcs19], genname(Mod3\_)

setx mean

simqi, fd(prval(0)) changex(FamilyIndex\_4 1 4 & Pock 1 5 & w17v4 1 3 & w17v1 1 3 & der08w11 0 6 & der09w11 1 7 & der06 1 19 & der05 1 5)

**\* wealth insecurity scale**

estsimp logit Trust\_Dummy WealthIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [aweight= wgtcs19], genname(Mod4\_)

setx mean

simqi, fd(prval(0)) changex(WealthIndex\_4 1 4 & Pock 1 5 & w17v4 1 3 & w17v1 1 3 & der08w11 0 6 & der09w11 1 7 & der06 1 19 & der05 1 5)

**\* composite insecurity scale**

estsimp logit Trust\_Dummy InsecurityIndex\_4\_3 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [aweight=wgtcs19], genname(Mod5\_)

setx mean

simqi, fd(prval(0)) changex(InsecurityIndex\_4\_3 min max & Pock 1 5 & w17v4 1 3 & w17v1 1 3 & der08w11 0 6 & der09w11 1 7 & der06 1 19 & der05 1 5)

**\*\* This code runs the first differences analysis presented in figure 3**

**\* job insecurity scale**

estsimp logit Trust\_Dummy JobIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [aweight= wgtcs19] , genname(Mod1\_)

setx mean

simqi, fd(prval(0)) changex(JobIndex\_4 1.412 2.948 & Pock 1.509 3.857 & w17v4 .890 2.490 & w17v1 1.644 3.112 & der08w11 .519 5.155 & der09w11 2.444 6.280 & der06 8.094 16.356 & der05 2.245 4.445)

**\* health insecurity scale**

estsimp logit Trust\_Dummy HealthIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [aweight= wgtcs19] , genname(Mod2\_)

setx mean

simqi, fd(prval(0)) changex(HealthIndex\_4 1.26 2.878 & Pock 1.509 3.857 & w17v4 .890 2.490 & w17v1 1.644 3.112 & der08w11 .519 5.155 & der09w11 2.444 6.280 & der06 8.094 16.356 & der05 2.245 4.445)

**\* family insecurity scale**

estsimp logit Trust\_Dummy FamilyIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [aweight= wgtcs19] , genname(Mod3\_)

setx mean

simqi, fd(prval(0)) changex(FamilyIndex\_4 1.301 2.867 & Pock 1.509 3.857 & w17v4 .890 2.490 & w17v1 1.644 3.112 & der08w11 .519 5.155 & der09w11 2.444 6.280 & der06 8.094 16.356 & der05 2.245 4.445)

**\* wealth insecurity scale**

estsimp logit Trust\_Dummy WealthIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [aweight= wgtcs19] , genname(Mod4\_)

setx mean

simqi, fd(prval(0)) changex(WealthIndex\_4 1.690 3.338 & Pock 1.509 3.857 & w17v4 .890 2.490 & w17v1 1.644 3.112 & der08w11 .519 5.155 & der09w11 2.444 6.280 & der06 8.094 16.356 & der05 2.245 4.445)

**\* composite insecurity scale**

estsimp logit Trust\_Dummy InsecurityIndex\_4\_3 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [aweight= wgtcs19] , genname(Mod5\_)

setx mean

simqi, fd(prval(0)) changex(InsecurityIndex\_4\_3 1.782 2.784 & Pock 1.509 3.857 & w17v4 .890 2.490 & w17v1 1.644 3.112 & der08w11 .519 5.155 & der09w11 2.444 6.280 & der06 8.094 16.356 & der05 2.245 4.445)

**\*\* This runs the analysis on a version of the trust dependent variable which includes all five response options. See footnote 3.**

**\*\* The estimates are similar in size to the base model regressions, but the standard errors are somewhat larger and the cut points are poorly determined**

ologit w19\_TrustinGov\_recode JobIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight= wgtcs19]

ologit w19\_TrustinGov\_recode HealthIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight=wgtcs19]

ologit w19\_TrustinGov\_recode FamilyIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight=wgtcs19]

ologit w19\_TrustinGov\_recode WealthIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight= wgtcs19]

ologit w19\_TrustinGov\_recode InsecurityIndex\_4\_3 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight=wgtcs19]

**\*\* This runs regressions on the restricted sample of 364 respondents in the composite insecurity index**

**\*\* Comparing these coefficients with those in the original models supports the case that non-response is not systematic. See footnote 6.**

logit Trust\_Dummy InsecurityIndex\_4\_3 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight=wgtcs19]

gen sample=e(sample)

logit Trust\_Dummy JobIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight= wgtcs19] if sample==1

logit Trust\_Dummy HealthIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight=wgtcs19] if sample==1

logit Trust\_Dummy FamilyIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight=wgtcs19] if sample==1

logit Trust\_Dummy WealthIndex\_4 PocketbookRetroW19 w17v4 w17v1 der08w11 der09w11 der06 der05 religion\_catholic religion\_jewish religion\_other religion\_noreligion race\_black race\_hispanic race\_other der01 der02 [pweight=wgtcs19] if sample==1