

**WEB APPENDIX FOR**  
**“DEMOCRATIC UTILITY OF TRUST: A CROSS-NATIONAL ANALYSIS”**  
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This document is a proposed web appendix for the attached manuscript. It contains all additional analyses to which we refer in the text but which space considerations prevent us from reporting in full in the main document. If the paper is accepted for publication by the *Journal of Politics*, this document will be submitted to the JOP website as a supplementary document, and will also be available on our personal web-sites.

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**Table A1. Summary Statistics**

<i>Variable</i>	<i>N</i>	<i>Mean</i>	<i>Std Dev</i>	<i>Min</i>	<i>Max</i>
Overt Support for Democracy	82813	2.96	2.23	-6	6
Alternative Democratic Support variable	81200	0	1	-3.55	1.99
Female	118461	0.52	.50	0	1
Age (rescaled)	118224	0.98	16.27	-25	61
Married	114965	0.62	0.49	0	1
Parent	109107	0.73	0.44	0	1
Less than High School Education	93849	0.34	0.47	0	1
Employed	114217	0.53	0.50	0	1
Religiosity	116384	0.99	0.79	0	2
Should children be taught tolerance?	118319	0.69	0.46	0	1
Strong leaders are good	104977	1.14	1.02	0	3
Traditionalism Scale	94311	1.52	1	0	4.91
Confidence in Political Institutions	60163	1.88	1	0	4.11
Member of Association	77758	0.51	0.50	0	1
Trust	114203	0.27	0.44	0	1
Freedom House Score	107886	8.26	3.30	0	12
Gini Index	81639	37.88	8.98	21.72	61.21
World Bank Governance Scale	114089	0	1	-1.54	1.85
GDP per capita, Log (rescaled)	118519	0	1.49	-3.04	2.68
Mean Religiosity (rescaled)	117320	0	0.37	-0.88	0.89
Mean Tolerance (rescaled)	118519	0	0.10	-0.21	0.25
Mean Strong Leader (rescaled)	117320	0	0.45	-0.88	1.71
Mean Traditionalism Scale	111494	0	0.66	-1.05	1.45
Muslims in Country (proportion)	110571	0.25	0.39	0	1
Muslim-majority country	110571	0.26	0.44	0	1
Catholics in country (proportion)	110571	0.36	0.38	0	0.97
Catholic-majority country	110571	0.38	0.59	0	1

**Table A2. Trust and Democracy across the World**

<b>Country</b>	<b>FH</b>	<b>Trust (country)</b>	<b>Trust (FH level)</b>
Portugal	1f	10.05%	32.33%
South Africa	1f	11.75%	32.33%
Slovakia	1f	15.70%	32.33%
Latvia	1f	17.12%	32.33%
Poland	1f	18.85%	32.33%
Slovenia	1f	21.69%	32.33%
Hungary	1f	21.84%	32.33%
Uruguay	1f	22.13%	32.33%
France	1f	22.24%	32.33%
Chile	1f	22.78%	32.33%
Estonia	1f	22.83%	32.33%
Israel	1f	23.46%	32.33%
Greece	1f	23.73%	32.33%
Czech Republic	1f	23.87%	32.33%
Bulgaria	1f	26.91%	32.33%
South Korea	1f	27.33%	32.33%
United Kingdom	1f	29.75%	32.33%
Belgium	1f	30.68%	32.33%
Italy	1f	32.63%	32.33%
Austria	1f	33.87%	32.33%
Germany	1f	34.77%	32.33%
Ireland	1f	35.23%	32.33%
United States	1f	35.84%	32.33%
Spain	1f	36.23%	32.33%
Canada	1f	38.85%	32.33%
Australia	1 F	39.89%	32.33%
Switzerland	1f	40.97%	32.33%
Japan	1f	43.06%	32.33%
New Zealand	1f	49.05%	32.33%
Finland	1f	58.00%	32.33%
Netherlands	1f	59.81%	32.33%
Norway	1f	65.30%	32.33%
Sweden	1f	66.31%	32.33%
Denmark	1f	66.53%	32.33%
Brazil	2f	2.80%	18.74%
Philippines	2f	8.38%	18.74%
Peru	2f	10.67%	18.74%
El Salvador	2f	14.63%	18.74%
Argentina	2 F	15.39%	18.74%
Croatia	2f	18.42%	18.74%
Mexico	2f	21.35%	18.74%
Lithuania	2f	24.88%	18.74%

India	2f	40.99%	18.74%
Romania	3f	10.13%	19.54%
Macedonia	3pf	13.52%	19.54%
Moldova	3pf	14.69%	19.54%
Turkey	3pf	15.72%	19.54%
Venezuela	3pf	15.93%	19.54%
Georgia	3pf	18.71%	19.54%
Albania	3PF	24.37%	19.54%
Dominican Republic	3f	26.45%	19.54%
Ukraine	3f	27.22%	19.54%
Indonesia	3pf	51.64%	19.54%
Tanzania	4pf	8.09%	16.49%
Colombia	4pf	10.80%	16.49%
Bosnia	4 PF	15.78%	16.49%
Bangladesh	4pf	23.55%	16.49%
Armenia	4pf	24.68%	16.49%
Nigeria	4pf	25.59%	16.49%
Uganda	5pf	7.63%	20.01%
Singapore	5pf	16.90%	20.01%
Morocco	5pf	23.54%	20.01%
Jordan	5pf	27.67%	20.01%
Algeria	6 pf	11.22%	33.00%
Azerbaijan	6nf	20.53%	33.00%
Russia	6nf	23.73%	33.00%
Pakistan	6nf	30.83%	33.00%
Egypt	6f	37.91%	33.00%
Iran	6nf	65.35%	33.00%
Zimbabwe	7nf	11.85%	37.14%
Vietnam	7nf	41.35%	37.14%
Belarus	7nf	41.85%	37.14%
China	7nf	54.52%	37.14%
<b>Total*</b>		<b>26.89%</b>	<b>26.69%</b>

**Table A3. Country-Specific Regression Coefficients for Trust (sorted by size of co-efficient on trust)**

COUNTRY	B(TRUST)	SE(TRUST)	B(TRUST)*	SE(TRUST)*	FREEDOM HOUSE	GDP PER CAPITA
Brazil			0.69	0.41	8	4626
Slovenia	0.50	0.08	0.48	0.08	11	11669
France	0.45	0.08	0.45	0.08	11	30097
Romania	0.46	0.12	0.45	0.13	10	1461
Macedonia, FYR	0.44	0.12	0.42	0.12	7	2541
Canada	0.35	0.05	0.35	0.05	12	22981
Sweden	0.33	0.06	0.32	0.06	12	32874
Belgium	0.32	0.06	0.32	0.06	11	30890
Bulgaria	0.31	0.11	0.31	0.11	9	1538
Australia			0.28	0.04	12	23476
Algeria	0.17	0.39	0.28	0.19	4	1607
Netherlands	0.26	0.04	0.26	0.04	12	31257
Norway			0.26	0.06	12	39323
Czech Republic	0.27	0.05	0.25	0.05		5381
Denmark	0.26	0.07	0.25	0.07	12	38556
Italy	0.24	0.04	0.23	0.04	11	20938
Dominican Republic			0.23	0.12	10	2170
Lithuania	0.18	0.10	0.21	0.10	11	2566
Hungary	0.21	0.09	0.21	0.09	11	5426
United States	0.22	0.05	0.21	0.05	12	31730
India	0.26	0.07	0.21	0.06	9	463
Greece	0.20	0.06	0.21	0.06	10	13175
Croatia	0.19	0.08	0.19	0.08	9	5003
Ukraine	0.20	0.10	0.19	0.10	6	880
Austria	0.18	0.05	0.17	0.05	12	33621
Ireland	0.19	0.07	0.17	0.06	12	27796
Argentina	0.16	0.08	0.16	0.08		8174
Slovak Republic	0.17	0.11	0.16	0.11	11	4275
Switzerland			0.15	0.06	12	46816
United Kingdom	0.13	0.09	0.15	0.09	11	22233
Chile	0.12	0.08	0.14	0.08	10	5305
Moldova	0.15	0.12	0.14	0.12	8	362
Russian Federation	0.13	0.08	0.13	0.08		2944
Estonia	0.13	0.07	0.13	0.07	11	3791
Iceland	0.13	0.05	0.13	0.05	12	31076
South Africa	0.13	0.07	0.13	0.07	11	3912
Spain	0.12	0.05	0.12	0.05	11	17411
Malta	0.12	0.06	0.12	0.06	12	10385
Venezuela, RB	0.11	0.09	0.11	0.09	6	3301
Jordan			0.10	0.10	6	1606
Vietnam	0.10	0.08	0.10	0.08		370
Japan	0.09	0.07	0.09	0.07	11	44799
Indonesia			0.09	0.06	7	1015
Finland	0.09	0.07	0.09	0.07	12	31727
Morocco	-0.24	0.16	0.08	0.11	5	1369
Poland	0.08	0.09	0.07	0.09	11	3678
Germany	0.09	0.05	0.05	0.05	12	32695
Nigeria			0.03	0.08	6	255
Iran, Islamic Rep.			0.02	0.13	2	1658
Bangladesh	0.01	0.05	0.01	0.05	7	373

*Continued on next page*

COUNTRY	B(TRUST)	SE(TRUST)	B(TRUST)*	SE(TRUST)*	FREEDOM HOUSE	GDP PER CAPITA
Peru	0.02	0.08	0.01	0.08	8	2334
Turkey	-0.02	0.16	0.00	0.16	5	3048
Egypt, Arab Rep.			-0.01	0.06	3	1217
Belarus	-0.01	0.09	-0.02	0.09	2	1897
Uruguay			-0.02	0.07	12	6449
Tanzania	0.01	0.14	-0.02	0.13	6	192
Bosnia and Herzegovina	-0.04	0.08	-0.05	0.08	5	1595
Albania	-0.06	0.09	-0.05	0.09	6	1116
Luxembourg	-0.08	0.10	-0.08	0.10	12	58464
Uganda	-0.08	0.13	-0.08	0.13	3	339
Latvia	-0.09	0.13	-0.08	0.12	11	2608
Philippines	-0.10	0.08	-0.10	0.08	9	1173
Portugal	-0.08	0.09	-0.10	0.09	12	12827
Mexico	-0.15	0.09	-0.13	0.09	9	3803
Zimbabwe	-0.33	0.12	-0.30	0.12	3	619

Notes: *B(TRUST)* and *B(TRUST)\** are estimated OLS coefficients from country-specific regressions with Democratic Support Index as dependent variable; *B(TRUST)\** refers to a model from which Associational Membership is excluded; *SE(TRUST)* and *SE(TRUST)\** are the estimated standard errors for these coefficients. *FREEDOM HOUSE* is the country's combined Freedom House score (Political Rights + Civil Liberties) and is scaled so that 12 is maximum ("Most Free") and 0 is minimum; *GDP PER CAPITA* is the country's average national income in 1995.

**Table A4. Results using ‘Democratic Support’ as Alternative Dependent Variable**

	Without Membership in Associations			With Membership in Associations		
	1	2	3	4	5	6
<b>Intercept</b>	-0.23*** (.05)	0.42** (.18)	0.47** (.20)	-0.28*** (.05)	0.25 (.22)	0.38 (.25)
<b>Individual-Level Factors</b>						
Female	-0.04*** (.01)	-0.04*** (.01)	-0.05*** (.01)	-0.03*** (.01)	-0.03*** (.01)	-0.04*** (.01)
Age	0.002*** (.0003)	0.002*** (.0003)	0.002*** (.0003)	0.002*** (.0003)	0.002*** (.0003)	0.002*** (.0004)
Married	0.05*** (.01)	0.05*** (.01)	0.05*** (.01)	0.06*** (.01)	0.06*** (.01)	0.06*** (.01)
Parent	-0.04*** (.01)	-0.04** (.01)	-0.04** (.01)	-0.05*** (.01)	-0.05*** (.01)	-0.05** (.01)
< High School Education	-0.22*** (.01)	-0.21*** (.01)	-0.21*** (.01)	-0.22*** (.01)	-0.20*** (.01)	-0.21*** (.01)
Employed	0.05*** (.01)	0.05*** (.01)	0.05*** (.01)	0.04*** (.01)	0.04*** (.01)	0.04*** (.01)
Religiosity	0.05*** (.01)	0.05*** (.01)	0.05*** (.01)	0.05*** (.01)	0.05*** (.01)	0.05*** (.01)
Traditionalism Index	-0.10*** (.01)	-0.10*** (.01)	-0.10*** (.01)	-0.10*** (.01)	-0.10*** (.01)	0.10*** (.01)
Associational Member				0.08*** (.01)	0.07*** (.01)	0.06*** (.01)
Trust	0.17*** (.02)	-0.13 (.07)	-0.07 (.10)	0.16*** (.03)	-0.19* (.09)	-0.25 (.14)
<b>Trust Interactions</b>						
Freedom House Score		0.03*** (.01)	0.02* (.01)		0.04*** (.01)	0.04** (.01)
WB Governance Score			0.02 (.03)			-0.02 (.04)
Religiosity			-0.01 (.01)			-0.02 (.02)
Traditionalism			0.002 (.01)			0.001 (.01)
Associational Member						0.05* (.02)
<b>Context-Level Factors</b>						
Freedom House Score		-0.07*** (.02)	-0.08*** (.02)		-0.06* (.02)	-0.07** (.03)
WB Governance Score			0.16 (.10)			0.17 (.11)
GDP per capita (Log)		0.12** (.04)	0.03 (.06)		0.11* (.04)	0.03 (.07)
<b>Variance Components</b>						
Intercept	0.13 (.02)	0.11 (.02)	0.10 (.02)	0.13 (.02)	0.11 (.02)	0.10 (.02)
Trust	0.03 (.01)	0.02 (.01)	0.02 (.01)	0.03 (.01)	0.02 (.01)	0.02 (.01)
<b>No. of Observations</b>	52094	47931	47056	43465	39302	38427
<b>No. of Countries</b>	67	62	61	55	50	49
<b>R<sup>2</sup></b>	.16	.15	.15	.17	.15	.15

Note: Entries are maximum likelihood coefficients estimated using the xtmixed procedure in Stata 9.2. Standard errors are reported in parentheses.

\*\*\* p<0.001, \*\* p<0.01, \* p<0.05

**Table A5. Results with Inequality**

<b>Intercept</b>	3.34** (1.21)
<b>Individual-Level Factors</b>	
Female	-0.13*** (.02)
Age	0.01*** (.001)
Married	0.06* (.03)
Parent	-0.05 (.03)
< High School Education	-0.59*** (.03)
Employed	0.08*** (.02)
Religiosity	0.06*** (.02)
Traditionalism Index	-0.28*** (.02)
Trust	0.12** (.35)
<b>Trust Interactions</b>	
Freedom House Score	0.07*** (.02)
Inequality (Gini)	-0.01* (.01)
<b>Context-Level Factors</b>	
Freedom House Score	-0.03 (.09)
Inequality (Gini)	-0.01 (.02)
GDP per capita (Log)	0.13 (.14)
<b>Variance Components</b>	
Intercept	0.85 (.19)
Trust	0.05 (.02)
<b>No. of Observations</b>	32431
<b>No. of Countries</b>	40
<b>R<sup>2</sup></b>	0.24

*Note:* Entries are maximum likelihood coefficients estimated using the `xtmixed` procedure in Stata 9.2. Standard errors are reported in parentheses.

\*\*\* p<0.001, \*\* p<0.01, \* p<0.05

**Table A6. Results with Tolerance**

<b>Intercept</b>	2.59*** (.54)
<b>Individual-Level Factors</b>	
Female	-0.11*** (.02)
Age	0.01*** (.001)
Married	0.07** (.02)
Parent	-0.05 (.02)
< High School Education	-0.50*** (.02)
Employed	0.07*** (.02)
Religiosity	0.09*** (.02)
Traditionalism Index	-0.29*** (.01)
Tolerance	0.23*** (.02)
Trust	-0.44*** (.13)
<b>Trust Interactions</b>	
Freedom House Score	0.07*** (.01)
<b>Context-Level Factors</b>	
Freedom House Score	-0.03 (.06)
GDP per capita (Log)	0.23* (.11)
<b>Variance Components</b>	
Intercept	0.79 (.14)
Trust	0.05 (.01)
<b>No. of Observations</b>	48848
<b>No. of Countries</b>	61
<b>R<sup>2</sup></b>	0.23

*Note:* Entries are maximum likelihood coefficients estimated using the `xtmixed` procedure in Stata 9.2. Standard errors are reported in parentheses.

\*\*\* p<0.001, \*\* p<0.01, \* p<0.05

**Table A7. Results with Strong Leader**

*Note: Dependent Variable for this model is alternative measure of democratic support*

<b>Intercept</b>	0.69*** (.15)
<b>Individual-Level Factors</b>	
Female	-0.05*** (.01)
Age	0.002*** (.0003)
Married	0.04*** (.01)
Parent	-0.03* (.02)
< High School Education	-0.17*** (.01)
Employed	0.03*** (.01)
Religiosity	0.04*** (.01)
Traditionalism Index	-0.07*** (.01)
Strong Leader	-0.27*** (.001)
Trust	-0.09 (.07)
<b>Trust Interactions</b>	
Freedom House Score	0.03*** (.01)
<b>Context-Level Factors</b>	
Freedom House Score	-0.06*** (.04)
GDP per capita (Log)	0.09** (.03)
<b>Variance Components</b>	
Intercept	0.07 (.01)
Trust	0.02 (.004)
<b>No. of Observations</b>	46750
<b>No. of Countries</b>	62
<b>R<sup>2</sup></b>	0.21

*Note:* Entries are maximum likelihood coefficients estimated using the `xtmixed` procedure in Stata 9.2. Standard errors are reported in parentheses.

\*\*\* p<0.001, \*\* p<0.01, \* p<0.05

**Table A8. Results with Optimism**

<b>Intercept</b>	4.47*** (.33)
<b>Individual-Level Factors</b>	
Female	-0.10*** (.02)
Age	0.01*** (.001)
Married	0.06** (.02)
Parent	-0.04 (.03)
< High School Education	-0.51*** (.02)
Employed	0.07*** (.02)
Religiosity	0.08*** (.01)
Traditionalism Index	-0.28*** (.01)
Optimism	0.03* (.01)
Trust	-0.46** (.13)
<b>Trust Interactions</b>	
Freedom House Score	0.07*** (.01)
<b>Context-Level Factors</b>	
Freedom House Score	-0.03 (.06)
GDP per capita (Log)	0.23* (.11)
<b>Variance Components</b>	
Intercept	0.80 (.15)
Trust	0.05 (.01)
<b>No. of Observations</b>	47930
<b>No. of Countries</b>	60
<b>R<sup>2</sup></b>	0.22

*Note:* Entries are maximum likelihood coefficients estimated using the `xtmixed` procedure in Stata 9.2. Standard errors are reported in parentheses.

\*\*\* p<0.001, \*\* p<0.01, \* p<0.05

**Table A9. Results using Muslim and Catholic controls, both as percent and as majority-dummy variables**

	1	2
<b>Intercept</b>	2.58*** (.68)	2.77** (.65)
<b>Individual-Level Factors</b>		
Female	-0.09*** (.02)	-0.10*** (.02)
Age	0.01*** (.0001)	0.01*** (.0001)
Married	0.05* (.02)	0.05* (.02)
Parent	-0.06* (.03)	-0.06* (.03)
< High School Education	-0.52*** (.02)	-0.52*** (.02)
Employed	0.08*** (.02)	0.08*** (.02)
Religiosity	0.08*** (.01)	0.08*** (.01)
Traditionalism Index	-0.29*** (.01)	-0.29*** (.01)
Trust	-0.50*** (.13)	-0.50*** (.13)
<b>Trust Interactions</b>		
Freedom House Score	0.08*** (.01)	0.08*** (.01)
<b>Context-Level Factors</b>		
Freedom House Score	-0.01 (.07)	-0.02 (.07)
GDP per capita (Log)	0.22* (.11)	0.22* (.11)
Muslim (% of Population)	0.38 (.51)	
Muslim-majority (1=Yes)		0.13 (.39)
Catholic (% of Population)	-0.11 (.37)	
Catholic-majority (1=Yes)		-0.21 (.65)
<b>Variance Components</b>		
Intercept	0.75 (.15)	0.76 (.15)
Trust	0.05 (.02)	0.05 (.02)
<b>No. of Observations</b>	44621	44621
<b>No. of Countries</b>	55	55
<b>R<sup>2</sup></b>	0.22	0.22

*Note:* Entries are maximum likelihood coefficients estimated using the `xtmixed` procedure in Stata 9.2. Standard errors are reported in parentheses.

\*\*\* p<0.001, \*\* p<0.01, \* p<0.05

**Table A10. Results with Polity instead of Freedom House**

<b>Intercept</b>	2.78*** (.60)
<b>Individual-Level Factors</b>	
Female	-0.09*** (.02)
Age	0.01*** (.001)
Married	0.07** (.02)
Parent	-0.07** (.03)
< High School Education	-0.54*** (.02)
Employed	0.08*** (.02)
Religiosity	0.09*** (.01)
Traditionalism Index	-0.29*** (.01)
Trust	-0.53*** (.15)
<b>Trust Interactions</b>	
Polity Score	0.04*** (.01)
<b>Context-Level Factors</b>	
Polity Score	-0.02 (.04)
GDP per capita (Log)	0.29** (.11)
<b>Variance Components</b>	
Intercept	1.00 (.18)
Trust	0.05 (.01)
<b>No. of Observations</b>	48684
<b>No. of Countries</b>	60
<b>R<sup>2</sup></b>	0.25

*Note:* Entries are maximum likelihood coefficients estimated using the `xtmixed` procedure in Stata 9.2. Standard errors are reported in parentheses.

\*\*\* p<0.001, \*\* p<0.01, \* p<0.05

**Table A11. Results with Political Rights & Civil Liberties components of Freedom House scores entered separately**

	1 (PR)	2 (CL)
<b>Intercept</b>	2.21*** (.57)	1.62*** (.61)
<b>Individual-Level Factors</b>		
Female	-0.08*** (.02)	-0.08*** (.02)
Age	0.01*** (.0001)	0.01*** (.0001)
Married	0.08*** (.02)	0.08*** (.02)
Parent	-0.05* (.03)	-0.05* (.03)
< High School Education	-0.53*** (.02)	-0.53*** (.02)
Employed	0.08*** (.02)	0.08*** (.02)
Religiosity	0.09*** (.01)	0.09*** (.01)
Traditionalism Index	-0.29*** (.01)	-0.29*** (.01)
Trust	-0.49*** (.13)	-0.51*** (.13)
<b>Trust Interactions</b>		
Political Rights	0.13*** (.02)	
Civil Liberties		0.14*** (.02)
<b>Context-Level Factors</b>		
Political Rights	0.03 (.10)	
Civil Liberties		0.15 (.12)
GDP per capita (Log)	0.24* (.11)	0.15 (.12)
<b>Variance Components</b>		
Intercept	0.99 (.17)	0.96 (.17)
Trust	0.05 (.02)	0.04 (.01)
<b>No. of Observations</b>	52583	52583
<b>No. of Countries</b>	65	65
<b>R<sup>2</sup></b>	0.25	0.25

*Note:* Entries are maximum likelihood coefficients estimated using the `xtmixed` procedure in Stata 9.2. Standard errors are reported in parentheses.

\*\*\* p<0.001, \*\* p<0.01, \* p<0.05

**Table A12. Results with trichotomous measure of Freedom House score**

<b>Intercept</b>	2.36*** (.20)
<b>Individual-Level Factors</b>	
Female	-0.08*** (.02)
Age	0.01*** (.001)
Married	0.08*** (.02)
Parent	-0.05* (.03)
< High School Education	-0.53*** (.02)
Employed	0.08*** (.02)
Religiosity	0.09*** (.01)
Traditionalism Index	-0.29*** (.01)
Trust	0.37*** (.04)
<b>Trust Interactions</b>	
Low FH Score	-0.68*** (.13)
Mid FH Score	-0.29*** (.08)
<b>Context-Level Factors</b>	
Low FH Score	-0.34 (.52)
Mid FH Score	0.23 (.36)
GDP per capita (Log)	0.28* (.11)
<b>Variance Components</b>	
Intercept	0.96 (.17)
Trust	0.05 (.01)
<b>No. of Observations</b>	52583
<b>No. of Countries</b>	65
<b>R<sup>2</sup></b>	0.25

*Note:* Entries are maximum likelihood coefficients estimated using the `xtmixed` procedure in Stata 9.2. Standard errors are reported in parentheses.

\*\*\* p<0.001, \*\* p<0.01, \* p<0.05

**Table A13. Results controlling for Institutional Trust in All Countries ,Only Democracies, and Non-Democracies Only.**

	<i>All Countries</i>	<b>Sample</b> <i>Democracies only</i>	<i>Non-democracies only</i>
<b>Intercept</b>	2.59*** (0.79)	0.04 (1.55)	0.72 (.97)
<b>Individual-Level Factors</b>			
Female	-0.10*** (0.03)	-0.09** (.03)	-0.13** (.05)
Age	0.01*** (0.001)	0.01*** (.001)	0.01** (.002)
Married	0.05 (0.03)	0.06 (.04)	0.02 (.07)
Parent	-0.09** (0.04)	-0.09** (.04)	-0.05 (.08)
< High School Education	-0.44*** (0.03)	-0.50*** (.04)	-0.28*** (.06)
Employed	0.09*** (0.03)	0.08** (.03)	0.15** (.06)
Religiosity	0.03 (0.02)	0.04 (.02)	-0.004 (.04)
Traditionalism Index	0.18*** (0.02)	0.21*** (.02)	0.08 (.04)
<b>Political Confidence</b>	0.01 (0.01)	0.06*** (0.02)	-0.09*** (0.03)
<b>Generalized Trust</b>	-0.56*** (0.17)	0.26*** (.08)	-0.13 (.08)
<b>Generalized Trust Interactions With Freedom House Score</b>	0.08*** (0.02)		
<b>Context-Level Factors</b>			
Freedom House Score	-0.002*** (0.08)	0.23 (.16)	0.44** (.17)
GDP per capita (Log)	0.01 (0.17)	-0.09 (.19)	-0.25 (.28)
<b>Variance Components</b>			
Intercept	1.03 (0.26)	0.69 (.22)	0.93 (.41)
Trust	0.06 (0.02)	0.10 (.04)	0.02 (.02)
<b>R<sup>2</sup></b>	0.22		
<b>No. of Observations</b>	24650	18274	6376
<b>No. of Countries</b>	32	21	11

\*\*\* p<0.001, \*\* p<0.01, \* p<0.05

**Table A14. Results Controlling for Alternative Measures of Government Performance and for the Trust-GDP Cross-Level Interaction<sup>1</sup>**

	Accounting for Alternative Explanations		
	Model 1	Model 2	Model 3
<b>Intercept</b>	2.09*** (0.56)	2.75*** (0.79)	2.54*** (0.81)
<b>Individual-Level</b>			
Female	-0.11*** (0.03)	-0.09*** (0.03)	-0.09*** (0.03)
Age	0.01*** (0.001)	0.01*** (0.001)	0.01*** (0.001)
Married	0.09*** (0.03)	0.05 (0.03)	0.04 (0.03)
Parent	-0.01 (0.04)	-0.09** (0.04)	-0.09** (0.04)
< High School Education	-0.59*** (0.03)	-0.44*** (0.03)	-0.45*** (0.03)
Employed	0.05* (0.03)	0.09*** (0.03)	0.09*** (0.02)
Religiosity	0.18*** (0.02)	0.02 (0.02)	0.02 (0.02)
Traditionalism Index	0.40*** (0.02)	0.17*** (0.02)	0.17*** (0.02)
<b>ALTERNATIVE CONTROL VARIABLES FOR GOVERNMENT PERFORMANCE</b>			
<b>Corruption (“Paying Cash” is Acceptable)</b>	-0.02*** (0.01)		
<b>Satisfaction with Financial Situation</b>		-0.01** (0.01)	-0.01* (0.01)
<b>Confidence in Government</b>		0.04*** (0.01)	
<b>Index of Political Confidence</b>			0.02 (0.02)
<b>GENERALIZED TRUST AND CROSS-LEVEL INTERACTIONS</b>			
<b>Generalized Trust</b>	-0.07 (0.25)	-0.39 (0.25)	-0.39 (0.27)
<b>Generalized Trust Interactions With</b>			
<b>a) Freedom House Score</b>	0.04* (0.03)	0.07** (0.03)	0.07** (0.03)
<b>b) GDP per capita (Log)</b>	-0.06 (0.05)	0.06 (0.05)	0.05 (0.05)
<b>Context-Level Factors</b>			
Freedom House Score	-0.01 (0.06)	0.01 (0.09)	0.02 (0.09)
GDP per capita (Log)	0.52*** (0.11)	0.02 (0.17)	0.01 (0.17)
<b>Variance Components</b>			
Intercept	0.29 (0.08)	1.00 (0.05)	1.03 (0.26)
Trust	0.02 (0.01)	0.05 (0.02)	0.06 (0.02)
<b>R<sup>2</sup></b>	0.20	0.22	0.22
<b>No. of Observations</b>	22710	24707	23928
<b>No. of Countries</b>	30	31	31

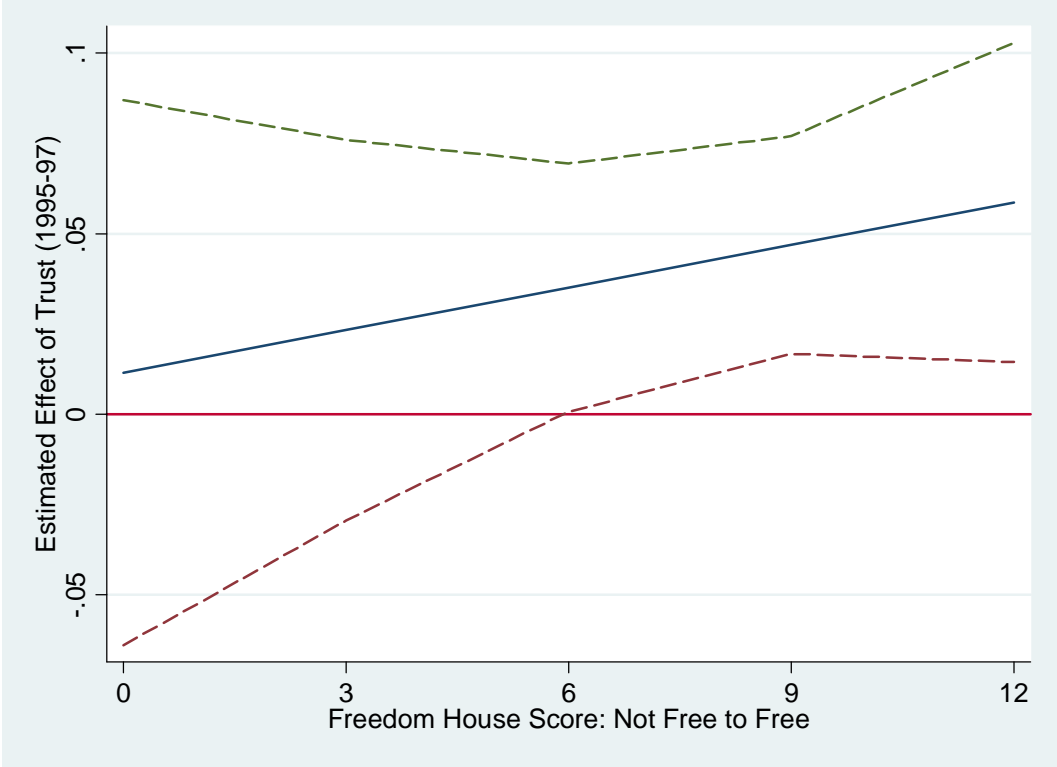
\*\*\* p<0.001, \*\* p<0.01, \* p<0.05

<sup>1</sup> Table A14 includes both the economic evaluations and the trust-GDP interaction. The results hold if estimated separately, including only the economic evaluations or only the trust-GDP interaction term.

**Table A15. Results using Sample Weights**

	<i>Full Sample</i>	<b>Sample Weights</b>	
		<i>National Probability</i>	<i>Sample Countries Only</i>
	<i>Weighted</i>	<i>Unweighted</i>	<i>Weighted</i>
<b>Individual-Level Factors</b>			
Female	-0.08*** (0.03)	-0.10*** (0.03)	-0.09*** (0.03)
Age	0.01*** (0.001)	0.01*** (0.02)	0.01*** (0.001)
Married	0.07** (0.03)	0.09*** (0.03)	0.08*** (0.03)
Parent	-0.02 (0.04)	-0.06 (0.04)	-0.03 (0.04)
< High School Education	-0.50*** (0.04)	-0.53*** (0.04)	-0.51*** (0.04)
Employed	0.06** (0.03)	0.08*** (0.03)	0.07** (0.03)
Religiosity	0.07** (0.03)	0.09*** (0.03)	0.08*** (0.03)
Traditionalism Index	0.27*** (0.04)	0.30*** (0.03)	0.29*** (0.03)
<b>GENERALIZED TRUST AND CROSS-LEVEL INTERACTIONS</b>			
<b>Generalized Trust</b>	-0.48*** (0.11)	-0.49*** (0.12)	-0.48*** (0.11)
<b>Generalized Trust Interactions With Freedom House Score</b>	0.08*** (0.01)	0.08*** (0.01)	0.08*** (0.01)
<b>Context-Level Factors</b>			
Freedom House Score	0.54*** (0.01)	0.54*** (0.01)	0.54*** (0.01)
GDP per capita (Log)	-1.05*** (0.01)	-1.06*** (0.01)	-1.05*** (0.01)
<b>R<sup>2</sup></b>	0.24	0.24	0.25
<b>No. of Observations</b>	48849	43592	43592
<b>No. of Countries</b>	61	56	56
<i>Note: OLS estimates; Country fixed effects are suppressed to preserve space; Standard errors corrected for clustering by country; Probability weight = s019.</i>			
*** p<0.001, ** p<0.01, * p<0.05			

**Figure A1. Effect of Trust on Democratic Support Using 3rd Wave of the World Values Survey, 1995-97 (Footnote 7, Page 17)**



## Figure A2. The Distribution of Anti-Democratic Attitudes

The figure below plots the proportion of respondents by country in the 2002 World Values Survey who express anti-democratic attitudes, which we operationalize as a negative score on the 'overt democracy' scale. By this measure, Denmark and Iceland are the most pro-democratic societies with virtually no anti-democratic respondents, and Vietnam is the least democratic with almost all citizens expressing negative views about democracy. And the expression of negative attitudes is quite common in many countries, with fifteen countries having a quarter or more of their respondents expressing mostly negative views about democracy. These countries are far more likely to be recent democratizers (Russia, Indonesia, Mexico, Romania, Macedonia, Moldova, for instance) and Middle Eastern states such as Jordan and Iran. By contrast, the countries with very few anti-democratic respondents are more likely to be the consolidated democracies of Western Europe. Azerbaijan, Croatia, and Bangladesh also have very small proportions of their respondents express anti-democratic attitudes.

Figure A3 provides a similar description of the distribution of the dependent variable by focusing on the proportion of each country's sample that falls below the global mean (3). Once again, the results match expectation with non-democracies like China and Iran anchoring one end of the spectrum and consolidated democracies at the other end.

Obviously, in neither Figure A2 nor A3 are there only democracies at one end of the graph and non-democracies at the other end. But there exists sufficient variation across countries and enough correspondence with macro-level outcomes to make understanding the causes of individual-level democratic support important in its own right.

**Figure A2:**

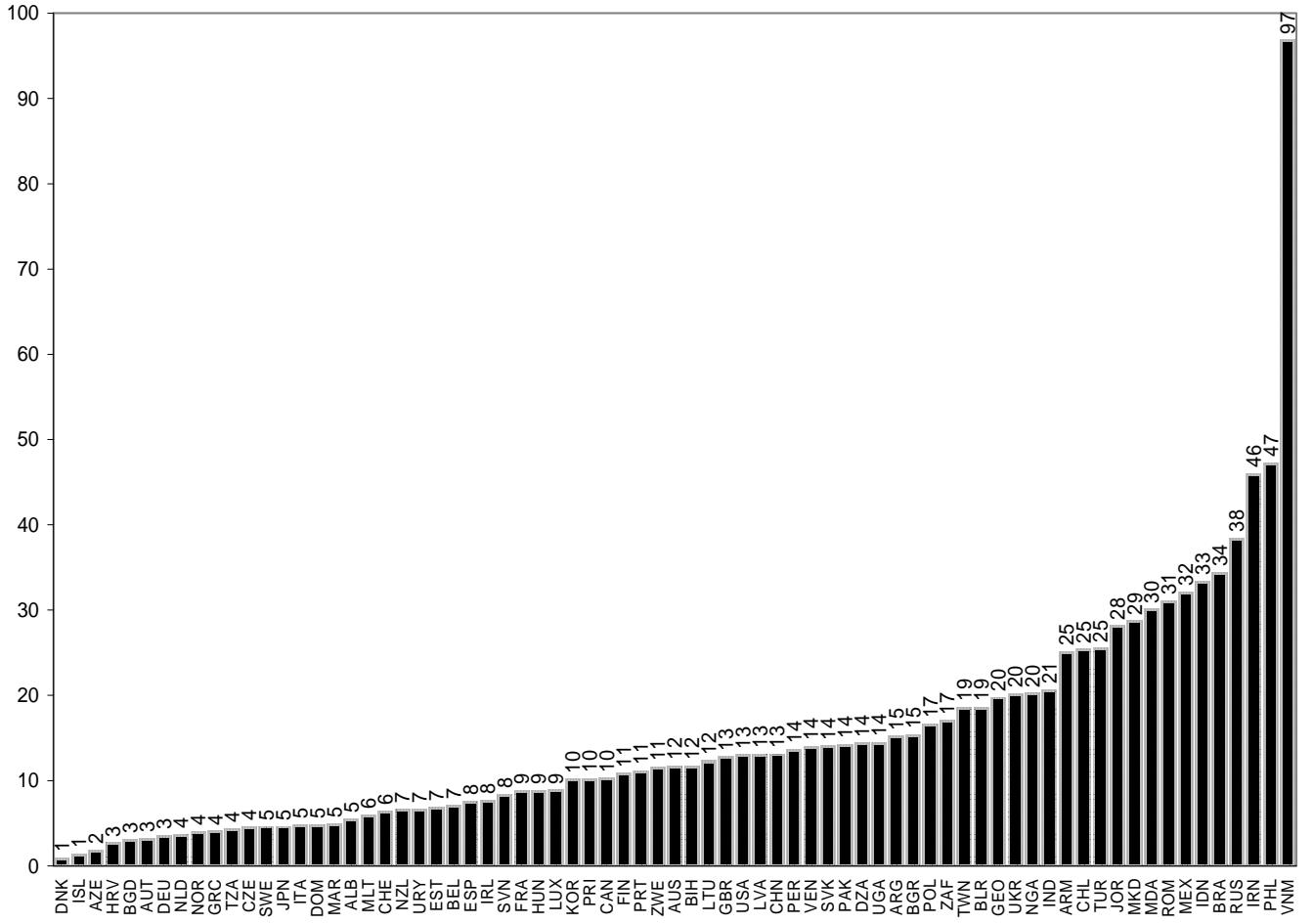
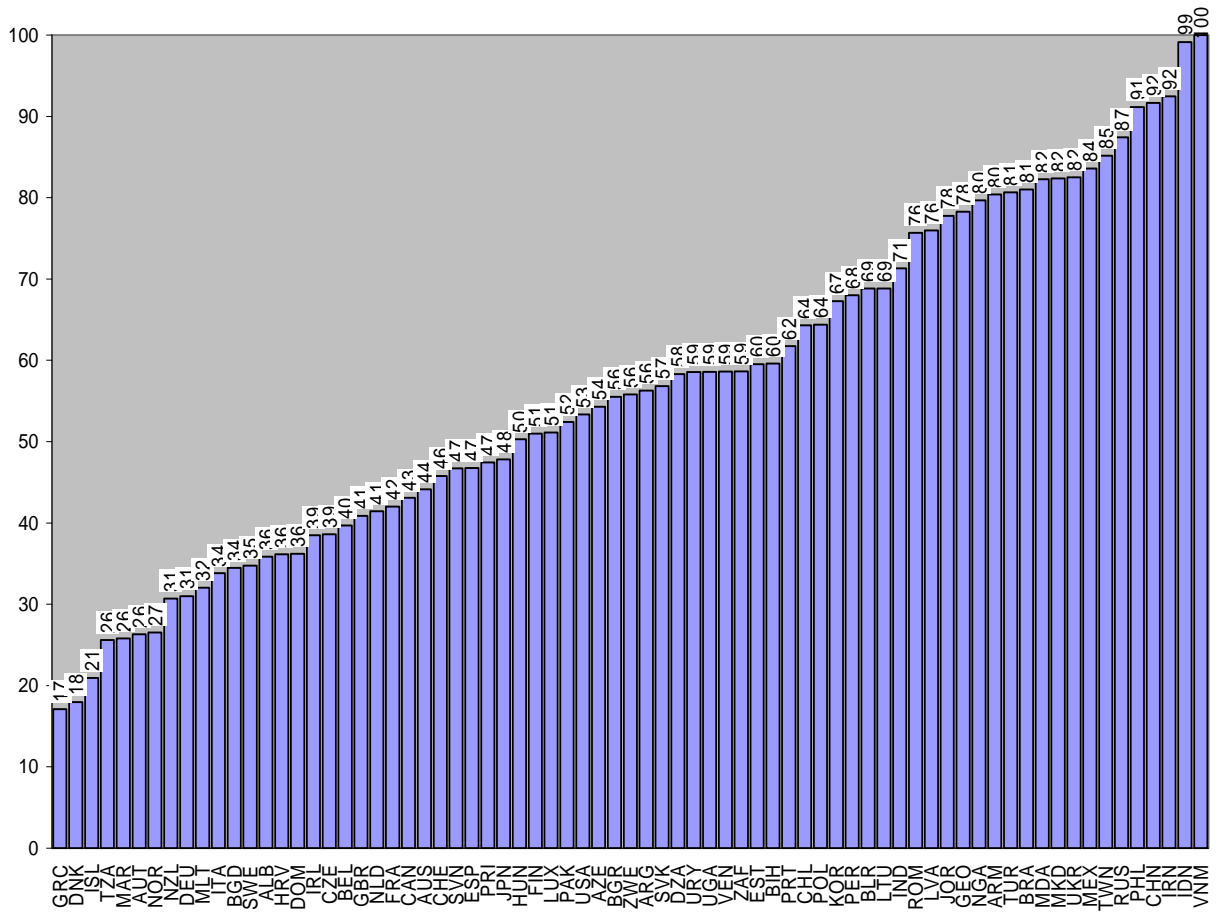


Figure A3. Proportion below mean democratic support.



**Figure A4: Multi-Level Model Specification:**

The level-1 (or individual-level) model can be written as<sup>2</sup>

$$Y_{ij} = \eta_{0j} + \eta_{1j}X_{1ij} + \beta_5X_{2ij} + \dots + \beta_kX_{kij} + \varepsilon_{ij} \quad [1]$$

where  $Y_{ij}$  is the dependent variable observed for individual ‘ $i$ ’ in context ‘ $j$ ’,  $X_{1ij}$  is the independent variable of interest (eg., trust in our case),  $X_{2ij}$  through  $X_{kij}$  are (k-1) control variables, and  $\varepsilon_{ij}$  is the error term.  $\beta_5$  to  $\beta_k$  are (k-5) coefficients to be estimated, and  $\eta_{0j}$  and  $\eta_{1j}$  are country-specific coefficients. The level-2 model has the level-1 intercept ( $\eta_{0j}$ ) and trust coefficient ( $\eta_{1j}$ ) as its dependent variables:

$$\eta_{0j} = \gamma_{01} + \gamma_{02}W_{1j} + \gamma_{0l}Z_{lj} + \zeta_{0j} \quad [2]$$

$$\eta_{1j} = \gamma_{11} + \gamma_{12}W_{1j} + \gamma_{1l}Z_{lj} + \zeta_{1j} \quad [3]$$

where  $W_{1j}$  (the Freedom House score) is a covariate in both the random-intercept ( $\eta_{0j}$ ) and random-coefficient ( $\eta_{1j}$ ) equations, and  $Z_{lj}$  is a vector of  $l$  alternative individual-level and country-level explanations for the varying democratic utility of trust. Specifically,  $Z_{lj}$  contains measures of the country  $j$ ’s quality of *governance* as measured by the World Bank as well as religiosity, traditionalism, and associational membership.

Substituting equations [2] and [3] in [1], and simplifying we can write

$$Y_{ij} = \gamma_{01} + \gamma_{02}W_{1j} + \gamma_{0l}Z_{lj} + \gamma_{11}X_{ij} + \gamma_{12}W_{1j}X_{1ij} + \gamma_{1l}Z_{lj}X_{1ij} + \beta_5X_{2ij} + \dots + \beta_kX_{kij} + \zeta_{0j} + \zeta_{1j}X_{1ij} + \varepsilon_{ij}$$

[4]

$$Y_{ij} = \beta_0 + \beta_1W_{1j} + \beta_2X_{ij} + \beta_3W_{1j}X_{1ij} + \beta_4Z_{lj}X_{1ij} + \beta_5X_{2ij} + \dots + \beta_kX_{kij} + \beta_lZ_{lj} + \zeta_{0j} + \zeta_{1j}X_{1ij} + \varepsilon_{ij}$$

[5]

where  $\beta_0 = \gamma_{01}$ ,  $\beta_1 = \gamma_{02}$ ,  $\beta_2 = \gamma_{11}$ ,  $\beta_3 = \gamma_{12}$ ,  $\beta_4 = \gamma_{1l}$ ,  $\beta_l = \gamma_{0l}$ ,  $\zeta_{0j}$  is a random intercept and  $\zeta_{1j}$  is a random slope. The random intercept and slope are assumed to have a bivariate normal distribution with

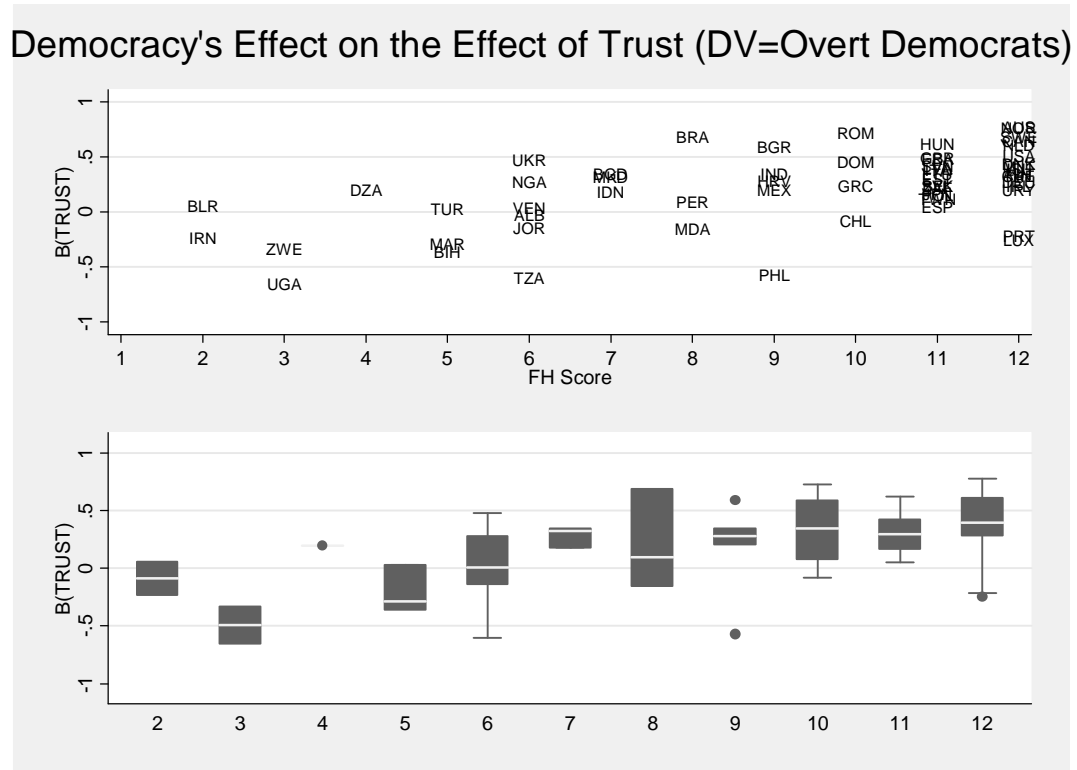
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<sup>2</sup> This presentation follows the notation used by Rabe-Hesketh and Skrondal (2005).

mean equal to zero,  $V(\zeta_{0j})=\psi_{11}$ ,  $V(\zeta_{1j})=\psi_{22}$ , and  $Cov(\zeta_{0j},\zeta_{1j})=\psi_{12}=\psi_{21}$  (Rabe-Hesketh and Skrondal 2005).

Equation [5] is a random-coefficient model with interactions between an individual's *Trust* ( $X_1$ ), her country's *Freedom House Score* ( $W_1$ ), and other individual-level and country-level alternative factors ( $Z_1$ ). Table 3 presents the results for two sets of multilevel model of support for democracy obtained by estimating equation [5].

**Figure A5. Democracy's Effect on the Effect of Trust**



**Figure A6. Democracy's Effect on the Effect of Trust using an Alternative Measure of Democratic Support (Footnote 9, Page 18)**

