

Supplementary Materials: Government approval in Italy: political cycle, economic expectations and TV coverage

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Appendix 1 – Augmented Dickey-Fuller tests for stationarity of the key variables

Variable	T-tests	
	Level series	Differenced series
Government popularity	-3.64*** [-2.89; P=0.00]	-
Consumer Confidence index	-1.68 [-2.88; P=0.44]	-12.31*** [-3.43; P=0.00]
TV coverage of majority	-3.02** [-2.89; 0.03]	-

*Note: table entries are estimated coefficients for the Dickey-Fuller test conducted with constant, without trend. Government popularity and ISAE series are estimated with one lag, while TV has been modeled with three lags To determine the length of lags the Hannan-Quinn criterion is used. Significance stars for MacKinnon P-Values: * p<0.10, ** p<0.05, *** p<0.01. Brackets reports respectively the values of the critical values derived by MacKinnon (1991) and the corresponding P-values.*

Appendix 2 – Main variables of interest

Variable	Level analysis	Values	Notes
Government approval (Table 2)	Country (monthly series)	Support: [0; 100]; Range: [17.3; 67.9];	It averages the approval shares across 9 different monthly polls
Government approval (Table 3)	Individual	[1;10],	Individual approval scores for the incumbent government from Ipsos polling agency
Interest in politics	Individual	{1: low int.; 2: medium i.; 3: high i.}	
Education attainment	Individual	{1: lower educ.; 2: high school; 3: university degree}	
Left-right self placement	Individual	[1,7]	{1: “extreme left” ... 7: “extreme right”} under Berlusconi IV government, values reversed for Prodi II
TV coverage	Country (monthly series)	Support: [0; 100]; Range: [44.2; 90.78] $\bar{X} = 65.10\%$; $\sigma^2 = 8.87$	Percentage of airtime devoted to political majority (see sec. 1)
ISAE index	Country (monthly series)	Support: [unbounded]; Range: [87.5; 127.6] $\bar{X} = 109.56$; $\sigma^2 = 8.13$	See section 1 for explanations.