

Appendix A

Information Regarding Missing Data and Sampling Weights

For the analyses reported, missing data included those who failed to complete at least one of the three repeated measures of the outcome variable (perceived state of the nation) and/or who failed to complete one or more measures that serve as predictor variables (e.g., the Affect Misattribution Procedure). Note that, because a multilevel modeling approach can incorporate missing observations for the outcome variable, it was not required that participants complete all three of the repeated measures of perceived state of the nation. Under the assumption that the data are missing at random, a respondent may be included as long as (s)he has completed the outcome measure at least once (see Raudenbush & Bryk, 2002).

All analyses described used sampling weights to correct for unequal probabilities of selection and nonresponse bias. Raked weights were calculated using the *anesrake* algorithm in R (Pasek, 2010). Base weights provided by ANES were adjusted to match benchmarks from the March 2008 demographic supplement to the Current Population Survey on sex, census region, age, race/ethnicity, and educational attainment (as reported in DeBell, Krosnick et al., 2010). For each demographic variable, weighting procedures were conducted only if the variable differed from the population by an average of five percentage points (see DeBell & Krosnick, 2009). Weights were constructed such that the intersection of all individuals included in our final sample was weighted, thereby maximizing the extent to which this particular sample represented the population at large.

Appendix A References

- DeBell, M., & Krosnick, J. A. (2009). *Computing weights for American National Election Study survey data* (ANES Technical Report series, no. nes012427). Ann Arbor, MI, and Palo Alto, CA: American National Election Studies. Available at <http://www.electionstudies.org/resources/papers/nes012427.pdf>
- DeBell, M., Krosnick, J. A., & Lupia, A. (2010). *Methodology report and user's guide for the 2008–2009 ANES Panel Study*. Palo Alto, CA, and Ann Arbor, MI: Stanford University and the University of Michigan. Available at http://electionstudies.org/studypages/2008_2009panel/anes2008_2009panel_MethodologyRpt.pdf
- Pasek, J. (2010). *anesrake: ANES raking implementation (Version 0.70)* [Software]. Available from: <http://cran.r-project.org/web/packages/anesrake/index.html>
- Raudenbush, S. W., & Bryk, A. S. (2002). *Hierarchical linear models: Applications and data analysis methods (2nd ed.)*. Thousand Oaks, CA: Sage Publications.

Appendix B
Additional Information Concerning Key Variables

Additional information concerning each of the variables used in our analyses, including exact item wording, is available from the American National Election Studies (ANES; www.electionstudies.org). To facilitate the process for those who wish to explore further, the table below includes the ANES variable names and item labels.

Measure	ANES Variable Name(s)	Item
Explicit Prejudice	w9zb23	Blacks too much or too little political influence
	w9zb24	Sympathy for Blacks
	w9zb25	Admiration for Blacks
	w10d11-13	Warm or cold to Blacks
	w10d14-16	Warm or cold to Whites
Implicit Prejudice	w9amp_q2_face[X]_choice OR w10amp_q2_face[X]_choice <i>where X = 1-48</i>	Affect Misattribution Procedure
Mr. Obama's Job Performance	w17ws3, w17ws_a_4, w17ws_d_4	Approve or disapprove Obama handling of economy
	w17ws5, w17ws_a_6, w17ws_d_6	Approve or disapprove Obama foreign affairs
	w17ws7, w17ws_a_8, w17ws_d_8	Approve or disapprove Obama handling budget deficit
	w17ws17, w17ws_a_18, w17ws_d_18	Approve or disapprove Obama health care in U.S.
Perceived State of the Nation	w17u2, w19u2, f1w1	Relations with foreign countries better or worse
	w17u4, w19u4, f1w2	Federal budget deficit better or worse
	w17u9, w19u9, f1w3	Health care better or worse
	w17v1-3, w19v1-3, f1x1-3	Economy better or worse
Control and Other Variables	der01	Gender
	der02	Age on Election Day 2008
	der05	Educational attainment

	der06	Income
	der08w17	Party identification at wave 17 (May 2009)
	der09w10	Liberal-conservative ideology at wave 10 (Oct. 2008)
	w17e35-37	Like or dislike Hillary Clinton
	w17e68-70	Like or dislike Joe Biden

Variable names that begin with “w” or “der” were drawn from the 2008-2009 Panel Study, while those that begin with “f” were drawn from the 2010 Panel Recontact Study.

Appendix C Model Specifications

All multilevel models used the same general modeling strategy. As an example, Model 3 was specified as follows:

$$\begin{aligned}
 \text{perceivedstate}_{ij} &= \gamma_{0.0} + \gamma_{1.0}\text{time}_{ij} + \gamma_{0.1}\text{explicit}_j + \gamma_{0.2}\text{blackamp}_j + \gamma_{0.3}\text{whiteamp}_j + \gamma_{0.4}\text{female}_j \\
 &+ \gamma_{0.5}\text{highschool}_j + \gamma_{0.6}\text{somecollege}_j + \gamma_{0.7}\text{college}_j + \gamma_{0.8}\text{graduate}_j \\
 &+ \gamma_{0.9}\text{incomemissing}_j + \gamma_{0.10}\text{income25_39}_j + \gamma_{0.11}\text{income40_59}_j \\
 &+ \gamma_{0.12}\text{income60_84}_j + \gamma_{0.13}\text{income85_175}_j + \gamma_{0.14}\text{incomemorethan175}_j \\
 &+ \gamma_{0.15}\text{age}_j + \gamma_{1.1}\text{explicit}_j\text{time}_{ij} + \gamma_{1.2}\text{blackamp}_j\text{time}_{ij} + \gamma_{1.3}\text{whiteamp}_j\text{time}_{ij} \\
 &+ \gamma_{1.4}\text{gender}_j\text{time}_{ij} + \gamma_{1.5}\text{highschool}_j\text{time}_{ij} + \gamma_{1.6}\text{somecollege}_j\text{time}_{ij} \\
 &+ \gamma_{1.7}\text{college}_j\text{time}_{ij} + \gamma_{1.8}\text{graduate}_j\text{time}_{ij} + \gamma_{1.9}\text{incomemissing}_j\text{time}_{ij} \\
 &+ \gamma_{1.10}\text{income25_39}_j\text{time}_{ij} + \gamma_{1.11}\text{income40_59}_j\text{time}_{ij} + \gamma_{1.12}\text{income60_84}_j\text{time}_{ij} \\
 &+ \gamma_{1.13}\text{income85_175}_j\text{time}_{ij} + \gamma_{1.14}\text{incomemorethan175}_j\text{time}_{ij} + \gamma_{1.15}\text{age}_j\text{time}_{ij} \\
 &+ u_{0j} + u_{1j}\text{time}_{ij} + r_{ij}
 \end{aligned}$$

i = time i (0 = May 2009, 1 = June 2009, etc.)

j = person j

$$r_{ij} \sim N(0, \sigma^2)$$

$$\begin{bmatrix} u_{0j} \\ u_{1j} \end{bmatrix} \sim N \left(\begin{bmatrix} 0 \\ 0 \end{bmatrix}, \begin{bmatrix} \tau_{00} & \\ \tau_{10} & \tau_{11} \end{bmatrix} \right)$$

In this equation, $\gamma_{0.1}$ and $\gamma_{0.2}$ represent the total effects of explicit and implicit prejudice, respectively, on perceived state of the nation in May 2009. The parameters $\gamma_{1.1}$ and $\gamma_{1.2}$ represent the total effects of explicit and implicit prejudice, respectively, on the rate of change of perceived state of the nation. The demographic control variables are: gender (0=*male*, 1=*female*); education (a series of dummy-coded variables with “less than high school” as the reference group); income (a series of dummy-coded variables with “less than \$25,000/year” as the reference group); and age on Election Day (adjusted to 0=18 years of age).

It was assumed that the within-person residuals (r_{ij}) were independent and normally distributed with mean 0 and variance σ^2 , and that the random effects for the intercepts (u_{0j}) and slopes (u_{1j}) were independent and bivariate normally distributed with means of 0, variances of τ_{00} and τ_{11} , and a covariance of τ_{10} .