Appendix to Jumps into democracy: Extra tables, data and technique

The Appendix has 4 sections. A1 lists the sample countries, A2 compares panel estimators, A3 gives some extra regressions

A1   *The sample countries*

Table A1. The Main group

1	Afghanistan	30	Congo Kin	59	India	88	Morocco	117	Spain
2	Albania	31	Costa Rica	60	Ireland	89	Mozambique	118	Sri Lanka
3	Argentina	32	Côte d'Ivoire	61	Israel	90	Myanmar	119	Sudan
4	Armenia	33	Croatia	62	Italy	91	Namibia	120	Swaziland
5	Australia	34	Cuba	63	Jamaica	92	Nepal	121	Sweden
6	Austria	35	Czech R	64	Japan	93	Netherlands	122	Switzerland
7	Azerbaijan	36	Czechoslovakia	65	Jordan	94	New Zealand	123	Syria
8	Bahrain	37	Denmark	66	Kazakhstan	95	Nicaragua	124	Taiwan
9	Bangladesh	38	Djibouti	67	Kenya	96	Niger	125	Tajikistan
10	Belarus	39	Dominican R	68	Korea N	97	Norway	126	Tanzania
11	Belgium	40	Egypt	69	Korea S	98	Oman	127	Thailand
12	Benin	41	El Salvador	70	Kyrgyzstan	99	Pakistan	128	Togo
13	Bolivia	42	Equat. Guinea	71	Laos	100	Panama	129	Trinidad &
14	Botswana	43	Eritrea	72	Latvia	101	Paraguay	130	Tunisia
15	Brazil	44	Estonia	73	Lebanon	102	Peru	131	Turkey
16	Bulgaria	45	Ethiopia	74	Lesotho	103	Philippines	132	Turkmenistan
17	Burkina Faso	46	Finland	75	Liberia	104	Poland	133	Uganda
18	Burundi	47	France	76	Lithuania	105	Portugal	134	UK
19	Cambodia	48	Gambia	77	Macedonia	106	Romania	135	Ukraine
20	Cameroon	49	Georgia	78	Madagascar	107	Russia	136	Uruguay
21	Canada	50	Germany	79	Malawi	108	Rwanda	137	USA
22	Cape Verde	51	Ghana	80	Malaysia	109	Senegal	138	USSR
23	CAR	52	Greece	81	Mali	110	Serbia	139	Uzbekistan
24	Chad	53	Guatemala	82	Mauritania	111	Sierra Leone	140	Vietnam
25	Chile	54	Guinea	83	Mauritius	112	Singapore	141	Yemen
26	China	55	Guinea-Bissau	84	Mexico	113	Slovak R	142	Yugoslavia
27	Colombia	56	Haiti	85	Moldova	114	Slovenia	143	Zambia
28	Comoros	57	Honduras	86	Mongolia	115	Somalia	144	Zimbabwe
29	Congo Bra	58	Hungary	87	Montenegro	116	South Africa		

Table A2. The OPEC group. Only included when members

Founding members		Present		From	Present		From
1	Iran	6	Qatar	1961	11	Angola	2007
2	Iraq	7	Libya	1962	12	Ecuador	1973-92 and from
3	Kuwait	8	UAE	1967	Past members		Membership period
4	Saudi Arabia	9	Algeria	1969	13	Indonesia	1962-2009
5	Venezuela	10	Nigeria	1971	14	Gabon	1975-1995

Note: The two main conditions for OPEC membership are: (i) that a country has a 'substantial net export of crude petroleum', and (ii) that the members accept an application from the country. Source: OPEC home page : http://www.opec.org/opec_web/en/about_us/24.htm

Table A3. Panel estimators compared

	Long-run slope coefficient	Fixed effects		Modelling of common shocks	
		Country	Time	Coefficient	Evolution restricted
		Pooled parameter models used in Table 2			
POLS-T	Pooled	No	Yes	Pooled	Yes
2FE	Pooled	Yes	Yes	Pooled	Yes
AB	Pooled	Implicit	Yes	Pooled	Yes
BB	Pooled	Implicit	Yes	Pooled	Yes
CCEP	Pooled	Yes	No	Heterogeneous	No
		Heterogeneous parameter models used in Table 3			
PMG	Pooled	Individual	No	Not modelled	-
MG	Heterogeneous	Individual	No	Not modelled	-
CD-MG	Heterogeneous	Individual	Implicit	Pooled	Yes
CCEMG	Heterogeneous	Individual	Substituted	Heterogeneous	No
AMG	Heterogeneous	Individual	Substituted	Heterogeneous	No

Notes: *Implicit* indicates that country-fixed effects are eliminated by first differences and time-fixed effects are eliminated by cross-section demeaning. *Individual* indicates that country-fixed effects are handled by individual estimates for each sample country. *Substituted* indicates that time-fixed effects are substituted by cross-section averages of the dependent and independent variables. All estimators are the same as in paper

Appendix A3   Extra tables for documentation

The text refers to two additional tables. Table A4 is the same as Table 3, but done with probit regression. Table A5 is the same as Table 4, but done for all observations, including $J = 0$ observations where the political regime is constant.

Table A4 Probit regression explaining the 675 events, E, in the *Main* group, $N = 6,437$

	(1)	(2)	(3)	(4)	(5)
Tension, T	**0.014** [3.8]	**0.020** [4.2]	**0.012** [2.4]		**0.012** [3.5]
Initial income, $y_{(-)}$	**-0.213** [-9.9]	**-0.417** [-8.1]	**-0.545** [-9.1]	**-0.209** [-9.7]	
Growth, g	**-0.018** [-4.6]	**-0.022** [-5.5]	**-0.021** [-5.2]	**-0.017** [-4.4]	
Growth last 5 years, $g5$	**-0.018** [-2.7]	**-0.014** [-1.9]	-0.011 [-1.3]	**-0.019** [-3.0]	
Constant	**0.447** [2.7]	1.628 [-3.9]	-2.067 [-1.0]	**0.418** [2.5]	**-1.259** [-59.6]
Country dummies	NO	YES	YES	NO	NO
Year dummies	NO	NO	YES	NO	NO
Pseudo R^2	0.044	0.112	0.135	0.041	0.003
Effect of dummies		0.079	0.101		

Note: See Table 3. Brackets contain z-values.

Table A5. Explaining the jumps in the Main group by all observations, $N = 6{,}437$

	(1)		(2)		(3)		(4)		(5)	
Tension, T	**0.043**	(11.9)	**0.087**	(17.2)	**0.102**	(17.8)			**0.043**	(11.9)
Income, y	-0.019	(-0.9)	**0.200**	(3.2)	**0.297**	(3.5)	0.004	(0.2)		
Growth, g	-0.006	(-1.5)	-0.005	(-1.3)	0.003	(0.7)	-0.005	(-1.2)		
Growth, $g5$	-0.000	(-0.1)	-0.003	(-0.4)	0.005	(0.6)	-0.008	(-1.2)		
Constant	0.244	(1.5)	**-2.142**	(-3.5)	**-3.130**	(-4.0)	0.076	(0.5)	**0.079**	(3.6)
Country dummies	NO		Yes		YES		NO		NO	
Year dummies	NO		NO		YES		NO		NO	
R^2	0.022		0.055		0.077		0.001		0.022	
Effect of dummies			0.010		0.029					

Note: See Table 4.

Table A6. The spells of zero

(1) Spell	(2) Nr	(3) Years	(4) Trun.	(5) Ev1	(6) Ev2	(7) Tr	(1) Spell	(2) Nr	(3) Years	(4) Trun.	(5) Ev1	(6) Ev2	(7) Tr
1	29	29	2	28	28	23	10	2	20	2	2		
2	7	14	2	7	5	5	11	3	33		3	3	3
3	4	12	1	3	4	4	12	1	12		1	1	1
4	4	16		4	4	4	13	1	13		1	1	1
5	2	10	1	1	2	2	…						
6	1	6		1	1	1	18	1	18	1	1		
7	1	7		1	1	1	…						
8	1	8		1	1	1	30	1	30		1	1	1
9	1	9	1	1			Sum	59	237	10	56	42	47

Notes: (1) is the length of the spell, (2) is the number of spells of that length, (3) is the product of (1) and (2), (4) is the number of truncated spells the either starts the first year of the data or ends at the last year. This gives the difference between (5) the event at the start and (6) the event at the end of the spell. (7) is a count of the triggering event giving a jump. Note that 59 spells, minus 7 unfinished spells and 5 jumps back to the same value as before gives 47 triggering jumps.