## **Supplemental Online Appendix**

## 1. Levels of Analysis

In our panel regressions, stay at the country-year level of analysis, rather than moving to the individual level, for several reasons. First, whereas we are able to tap various economic datasets to characterize how interdependent with the U.S. each country in each year was, the Latinbarometer survey contains no questions that would enable us to tally how exposed its respondents were to exchange with the United States. The Latinbarometer measures broadly defined demographic categories—such as education level, wealth, and social class—that are insufficient for specifying an individual's level of exposure to trade with the U.S. and aid, investment, and remittances from the U.S. More precise measures, such as the respondent's degree of consumption of American-made goods, the amount of aid or remittances from the U.S. s/he has received, or the destination of goods and services produced in the respondent's sector of employment, are unavailable. They are unavailable in alternative datasets as well. For example, in the Pew Global Attitudes Project dataset cited in Figure 1, the best measures of individuallevel economic exchange with the U.S. are whether the respondent (1) watched international (not just U.S.-based) news channels or (2) had friends or relatives who lived in the U.S. (Chiozza 2009). Given our goal of parsing out the effects of not just migration but the different channels of economic exchange, aggregate level data are far richer until better individual-level data become available.

Second, many conceivable individual-level measures of exposure to economic exchange with the U.S. would be contaminated by endogeneity bias. For example, is a Latin American consumer who purchases large quantities of U.S.-made imports pro-American because of the economic benefits of the imports (as our theory of economic exchange would state), or does s/he consume lots of imports because s/he is already pro-American? This is a hard methodological problem to solve with only individual-level data, yet we are able to find a simple solution (described below) with our country-level data.

Third and finally, staying at the country-year level allows us to exploit the panel nature of the data. Each country's sample of respondents is fresh in any given year—that is, there are no repeated interviews of respondents, as in a panel. Moving from the national to the individual level would effectively downgrade our data from panel to repeated cross-section.

#### 2. Measuring Elite Rhetoric

To measure elite opinion, we use the interviews with sitting national legislators conducted by the Latin American Parliamentary Elites Project at the University of Salamanca (Alcántara 2005). This project surveys Latin American legislators from eighteen countries once per legislative session. This yielded up to four waves of measurement in each country. The *Elites' pro-Americanism* variable is an index composed of seven different survey questions about the United States. Unfortunately, none of these individual survey questions was present in all of the waves. To address this challenge, we converted raw scores to *z*-scores using the following procedure. First, we calculated each country's mean response to a given question for each legislative session. Second, we converted each of these mean responses to a *z*-score based on the overall mean and variance across all legislative sessions in which the question was asked. Finally, we calculated the mean of the *z*-scores for all available questions in a given legislative session.

The following questions were included in the index:

- Taking into account the current privatization process which is occurring in (country name)'s economy, what level of interest, a lot, a fair amount, a little or none, do you have that the investment capital come from the United States?<sup>1</sup>
- **2.** Of the different types of regional integration that I will show you, which would be, in your opinion, the best fit for your country?
  - a. One that includes the countries that are closest geographically and culturally.
  - b. One that brings together the largest number of Latin American countries.
  - c. One that, in addition to bringing together the largest number of Latin American countries, has preferential agreements with non-Latin American countries.
  - d. One that, in addition to including the countries that are closest geographically and culturally, has a privileged relationship with the United States.<sup>2</sup>
  - e. Another. Which?
  - f. None.

<sup>1</sup> Participants are also asked about investment capital from Japan, the European Union (excluding Spain), Spain, their own country, and other Latin American countries. China was also included for legislative sessions beginning in 2006 or later. Those legislators finishing their session during or before the year 2000 were also given the option of answering "an average amount." For this study, these responses were dropped from the sample and the data was recoded to the four point scale given above.

<sup>2</sup> This question was recoded as a dichotomous variable with all participants who answered d receiving a score of one and all other responses receiving a zero.

- 3. In your opinion, with respect to the areas and countries which I will read, what is the degree of interest, a lot, a fair amount, a little or none, with which your government should design its foreign policy?<sup>3</sup>
  - c. The United States
- 4. Of the following possible investment partners, which is the one your country prefers?
  - a. The countries of MERCOSUR
  - b. Any Latin American country
  - c. The European Union
  - d. The European Union, but Spain in particular
  - e. Japan
  - f. The United States<sup>4</sup>
- 5. Of the following possible trading partners, which is the one your country prefers?<sup>5</sup>

<sup>&</sup>lt;sup>3</sup> Those legislators finishing their session during or before the year 2000 were also given the option of answering "an average amount." These responses were dropped from the sample and the data was recoded to the four point scale given above. Participants are also asked about the countries with closest geographic proximity, Latin American countries in general, Japan, the Iberian Community of Nations, non-Latin American developing countries, Spain, and the European Union.

<sup>&</sup>lt;sup>4</sup> This question was recoded as a dichotomous variable so that all participants who answered the United States received a one and all other responses received a zero. China was also included as an option for those legislative sessions starting in 2001 or later. Exceptions are: Peru 2001 -2006 (not included); Guatemala 2000 – 2004 (included); and Panama 1999 – 2004 (included).

- **6.** And, changing topics, in the environment of international relations, of the following areas and countries, which is, in your opinion, the area your government should give priority to in designing its foreign policy? (PAUSE) And second place?
  - **a.** The countries of MERCOSUR
  - **b.** Any Latin American country
  - c. The European Union
  - d. The European Union, but Spain in particular
  - e. Japan
  - f. China
  - **g.** The United States<sup>6</sup>
- 7. Continuing in the international environment, on a scale of 1 to 10 where "1" means very negative and "10" very positive, how do you evaluate the Free Trade Agreement with the United States for Latin America?

# 3. Robustness Checks of Cross-National Results

Table S.1 estimates the same set of models conducted with a robust regression technique that is less sensitive to influential observations and outliers.<sup>7</sup> Conducting these robustness

<sup>5</sup> Question #5 has the same choices as question #4 and the two questions were recoded identically.

<sup>6</sup> This variable has been recoded on a scale of zero to two. Participants who gave the U.S. as their first choice were given a two, those gave the U.S. as second place were scored a one, and those who did not mention the U.S. were scored a zero.

checks is particularly important given the small *N* and the presence of potential outliers. This procedure downweights otherwise influential observations and even kicks some out that are overly influential. (For example, the number of U.S. troops in Panama is orders of magnitude larger than that in any other Latin American country because of the U.S. presence in the Panama Canal Zone. If this single observation shapes the overall results excessively, it is dropped.) In the end, we do not claim that either set of results is inherently "better"; we merely report both to allow readers to assess the robustness of our central findings in the face of changing assumptions.

Table S.2 confirms most of these results. In bivariate robust regressions, economic exchange always matters in the expected direction and foreign policy legacies do not. The correlation between the number of U.S. troops on a country's soil and anti-Americanism is even stronger once the Panama outlier is dropped, but this correlation is of course in the wrong direction. The one departure from Table 1's findings is that trade appears to be the last variable standing. Once influential observations are downweighted or dropped, aid no longer yields much of an effect in multivariate models, yet the impact of trade remains substantively and statistically significant.

<sup>&</sup>lt;sup>7</sup> The robust regressions are "bounded influence estimators" that weight each case by the inverse of its influence (Cook's distance) on the OLS regression coefficients.

Table S.1. Explaining Cross-National Levels of Anti-Americanism in Latin										
Amer International Economic Exchange	<b>ica: Robust I</b> Bivariate Models	Regression Models Multivariate Models								
Trade with U.S.	225* (.041)	174* (.060)	188* (.051)	141* (.078)	141* (.059)					
Aid from U.S.	070* (.019)	009 (.016)	.007 (.239)	035* (.018)	035 (.025)					
Emigrants working in US	120* (.030)	026 (.039)		003 (.048)						
Remittances from U.S.	097* (.021) <sup>1</sup>		020 (.022)		000 (.025)					
Foreign Policy Legacies										
Number of MIDS	069 (.064)	055 (.038)	069 (.192)							
U.S. troops presence	132 (.047) <sup>2</sup>			027 (.021)	027 (.021)					
Inflows of arms from U.S.	.008 (.099)									
CIA-backed presidents	.001 (.155)									
N		17 <sup>3</sup>	17 <sup>3</sup>	18	18					
Entries are robust regression co Dependent variable is anti-Am variables are averages for each the foreign policy legacy varia * = p < .05. <sup>1</sup> Excludes Chile <sup>2</sup> Excludes Pa	ericanism. T country over bles are repor	This depend the period ted in the t	dent and all 1995-2009 text.	economic-e						

# 4. Error Correction Model Results

# Table S.2: Determinants of Anti-Americanism in 18 Latin American Countries, 1995-2009: Error Correction Model Results

Dependent Variable: △ Anti-Americanism												
Anti-Americanism (1-1)	(1) 338	(2) 380	(3) 536	(4) 392	(5) 378	(6) 352	(7) 510	(8) 592				
International Economic Exchan	(.070)	(.072)	(.103)	(.075)	(.054)	(.066)	(.078)	(.096)				
Trade with $US_{(t-1)}$	127 (.065)											
$\Delta$ Trade with US	.117 (.169)		_									
Imports from US <sub>(t-1)</sub>		164 (.075)					079 (.060)					
Imports from US <sub>(<i>t-1</i>)</sub> (instrumented)		(.075)	522 (.191)				_ (.000) _	280 (.216)				
$\Delta$ Imports from US		286 (.151)	486 (.167)				278 (.137)	364 (.148)				
Exports to US <sub>(t-1)</sub>		.006 (.056)	.207 (.108)				.012 (.050)	.098 (.100)				
$\Delta$ Exports to US		.366 (.128)	.377 (.132)				.406 (.114)	.392 (.123)				
Aid from US (t-1)				063 (.021)			056 (.025)	057 (.017)				
Aid from US ( <i>t-1</i> ) (instrumented)					060 (.014)							
$\Delta$ Aid from US				.057 (.047)	.059 (.049)		.045 (.045)	.042 (.047)				
Emigrants Working in US <sub>(t-1)</sub>						093 (.042)	052 (.045)	023 (.050)				
$\Delta$ Emigrants Working in US						197 (.087)	159 (.090)	123 (.107)				
<i>Elite Rhetoric</i> Elites' Pro-Americanism <sub>(t-1)</sub>	042 (.022)	049 (.023)	051 (.021)	061 (.020)	060 (.018)	055 (.020)	066 (.022)	056 (.024)				
Δ Elites' Pro-Americanism	.025 (.036)	.019 (.035)	.036 (.043)	009 (.038)	009 (.043)	.002 (.035)	016 (.038)	.005 (.048)				
U.S. Foreign Policy	0.07	100	107	100	104	002	1.7.7	1.50				
Bush during Iraq War(t-1)	.086 (.033)	.100 (.033)	.107 (.030)	.108 (.029)	.104 (.026)	.092 (.037)	.155 (.029)	.158 (.029)				
$\Delta$ Bush during Iraq War	.237 (.017)	.242 (.020)	.223 (.033)	.257 (.022)	.256 (.029)	.251 (.019)	.269 (.021)	.256 (.031)				
Constant	.827 (.192)	.896 (.183)	1.362 (.292)	.692 (.134)	.670 (.100)	.699 (.118)	.990 (.178)	1.263 (.296)				

Note: Entries are GLS coefficients (estimated with random effects) and standard errors (adjusted for clustering by country) in parentheses. Coefficients and standard errors are averages over 10 multiply imputed datasets (Royston 2004). N=252.