Class and the Development of Trust in Police in Latin America Supporting Information

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August 15, 2024

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Appendix A Survey Data

A1.1 Samples

This section describes the temporal and geographic coverage of the different survey data used in the analyses. Table A1 shows all the included LAPOP country rounds and the year each round was conducted. Table A2 describes the Chilean ELSOC data, including the number of respondents per survey wave and year of survey collection. Table A3 shows the number of survey responses included in each of the two waves from the Medellín, Colombia, survey Hanson, Kronick, and Slough (2024). Table A4 reports the number of respondents included in each quarterly wave of the rotating Encuesta Nacional de Seguridad Pública Urbana panel (ENSU), conducted in Mexican cities by the National Institute of Statistics and Geography (INEGI).

| Year | Countries surveyed | | | | |
|------|---|--|--|--|--|
| 2004 | Bolivia, Colombia, Costa Rica, Ecuador, El Salvador, Guatemala, Honduras, Mexico, Nicaragua, Panama. | | | | |
| 2005 | Colombia | | | | |
| 2006 | Bolivia, Chile, Colombia, Costa Rica, Ecuador, El Salvador, Guatemala, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, | | | | |
| | Peru | | | | |
| 2007 | Brazil, Colombia, Uruguay, Venezuela | | | | |
| 2008 | Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Guatemala, Honduras, | | | | |
| | Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, Uruguay, Venezuela | | | | |
| 2009 | Colombia | | | | |
| 2010 | Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Guatemala, Honduras, | | | | |
| | Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, Uruguay, Venezuela | | | | |
| 2011 | Colombia | | | | |
| 2012 | Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Guatemala, Honduras, | | | | |
| | Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, Uruguay, Venezuela | | | | |
| 2014 | Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Guatemala, Honduras, | | | | |
| | Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, Uruguay, Venezuela | | | | |
| 2016 | Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Honduras, Mexico, Nicaragua, Paraguay | | | | |
| 2017 | Argentina, Bolivia, Brazil, Chile, Guatemala, Jamaica, Panama, Peru, Uruguay | | | | |
| 2018 | Colombia, Costa Rica, El Salvador, Honduras, Panama | | | | |
| 2019 | Argentina, Bolivia, Brazil, Chile, Dominican Republic, Ecuador, Guatemala, Jamaica, Mexico, Nicaragua, Paraguay, Peru, Uruguay | | | | |

Table A1: Table lists all the country-year LAPOP surveys included in the pooled data. All country surveys between 2004 and 2019 were included.

| | F | LSOC su | urvey wa | ve | |
|------|-------|---------|----------|-------|-------|
| Year | 1 | 2 | 3 | 4 | 5 |
| 2016 | 2,927 | | | | |
| 2017 | | 2,473 | | | |
| 2018 | | | 3,748 | | |
| 2019 | | | | 2,573 | |
| 2020 | | | | 844 | |
| 2021 | | | | | 2,740 |

Table A2: Number of survey responses included in the Chilean Longitudinal Social Survey (ELSOC) data used in the analysis, per survey wave and year of survey collection.

| | Medellíı | n panel survey wave | | | |
|------------------------|----------|---------------------|--|--|--|
| Wave Year Observations | | | | | |
| Baseline | 2018 | 5,205 | | | |
| Endline | 2019 | 3,644 | | | |

Table A3: Number of survey responses included in each of the two waves from the representative survey conducted in Medellín, Colombia (Hanson, Kronick, and Slough, 2024), used in the analysis.

The Encuesta Nacional de Seguridad Pública Urbana (ENSU) is a quarterly rolling panel carried out in Mexico by the National Institute of Statistics and Geography (INEGI). It has been conducted since 2013, with a substantial increase in the number of respondents starting in 2017. It is representative of urban residents at the national level. Starting in 2018, respondents were asked about victimization experiences in the second and fourth quarters.

| | Mexicar | n rotating | panel surv | ey (ENSU) |
|------|---------|------------|------------|-----------|
| | Q1 | Q2 | Q3 | Q4 |
| 2017 | 14,497 | 15,272 | 15,303 | 15,072 |
| 2018 | 15,172 | 17,548 | 20,163 | 18,017 |
| 2019 | 18,113 | 19,010 | 22,392 | 22,158 |
| 2020 | 22,416 | | 22,122 | 22,283 |
| 2021 | 22,307 | 22,411 | 23,356 | 23,428 |
| 2022 | 23,577 | 23,688 | 23,618 | 24,402 |
| 2023 | 23,778 | 24,435 | 24,493 | 24,064 |

Table A4: Number of survey responses included in each of the waves from the representative rotating panel survey (ENSU) conducted in Mexican cities that included information about crime victimization, bribe solicitation, feeling of insecurity, and trust in police. Crime victimization and bribe solicitation are asked in Q2 and Q4. Trust in police institutions and feeling of insecurity are asked every round.

A1.2 Survey measures

In Table A5, we report the survey questions and measures employed in the paper and the corresponding data source.

| Construct | LAPOP Question | Medellín Panel Question | Chile Panel Question | Mexican Panel Question |
|------------------------------|--|---|--|--|
| Trust in Police | To what extent do you trust the po- | How much do you trust the police? | Can you tell me how much trust you | How much trust do you have in the |
| | lice? | 4 1.111 . 1 | have in the police? | State Police? |
| Trust in [other institution] | 7-point Likert scale To what extent do you trust [other in- | 4-point Likert scale | 5-point Likert scale | 4-point Likert scale |
| rrust in [outer institution] | stitution]? | | | |
| | 7-point Likert scale | | | |
| Education | What was the final year of education | What is the highest educational level | What was the highest educational | What is the highest educational level |
| | that you completed or passed? | that you completed? | level that you completed or are cur- | that you completed? |
| | 0-18+ years | 11 ranked categories | renuy in school tor? 10 ranked categories | 10 ranked categories |
| Income | In which of the following ranges does | In which of the following income | Below is a list of income ranges. | — |
| | the monthly family income of this | ranges does this home's monthly in- | could you please indicate which of | |
| | household fall, including remittances | come fall? | these ranges you are classified in con- | |
| | from abroad and the income of all | | sidering your net income, i.e. your | |
| | working adults and cinturen? | | other deductions? | |
| | 16 ranked categories (depends on local | 8 ranked categories | 16 ranked categories | |
| | currency) | - | - | |
| Class (subjective) | — | — | In society, commonly, there are dif- | — |
| | | | ferent social groups or classes. Peo- | |
| | | | with the highest income, the highest | |
| | | | level of education and the most val- | |
| | | | ued jobs. People in the lower so- | |
| | | | cial class are those with the lowest | |
| | | | and the least valued jobs. In he- | |
| | | | tween these classes are others. Ac- | |
| | | | cording to your opinion, to which of | |
| | | | the following social groups or classes | |
| | | | do you belong? | |
| Class (administrative) | _ | Estrato 1-6 (six choices) | 5 ranked categories | Estrato 1-4 (four categories) |
| Chass (administrative) | | Londo F o (on choiceo) | | Londo I (four categories) |
| Preference for mano dura | In order to catch criminals, do you | _ | _ | _ |
| | believe that the authorities should al- | | | |
| | sionally they can cross the line? | | | |
| | Yes they can /No they cannot | | | |
| Crime victimization | Have you been a victim of any type | Thinking of the last 6 months, | _ | In the last 6 months, have you or |
| | of crime in the past 12 months? That | have you or anyone in your home | | anyone in your home suffered any of |
| | is, have you been a victim of rob- | been victims of any of the following | | the following? [Car theft, burglary, |
| | mail. extortion. violent threats or | friends, or neighborhood acquain- | | then, extor tionj |
| | any other type of crime in the past | tances? [theft, car robbery, verbal | | |
| | 12 months? | threats or abuse from police, extor- | | |
| | | tion, street fights, family violence, | | |
| | Yes/No answer | sexual abuse, nomicide.] Yes/No answer | | Yes/No answer |
| Police solicited a bribe | Has a police officer asked you for a | | _ | In the last 6 months, have the police |
| | bribe in the last twelve months? | | | or any other security authority asked |
| | | | | implicitly or explicitly for money or |
| | | | | presents in order to avoid a traffic |
| | Yes/No answer | | | Yes/No answer |
| Views police as corrupt | | How strongly do you agree or dis- | _ | |
| . 1 | | agree with the following statement: | | |
| | | The police are corrupt. | | |
| Easle uncofe in naichter | Talking about the place on y -i-bb | 5-point Likert scale | How safe on uncafe do you fool in the | Encolring of anima do you fact f- i |
| hood | hood where you live and thinking | ally feel very safe, relatively safe rel- | neighborhood where you live? Very | speaking of crime, do you feel safe in the streets you regularly use? |
| 1004 | about the possibility of being the vic- | atively unsafe, or very unsafe? | unsafe, unsafe, neither safe nor un- | the streets you regularly use. |
| | tim of an assault or robbery, do you | | safe, safe, or very safe? | |
| | feel very safe, somewhat safe, some- | | | |
| | what unsafe or very unsafe? | A point Likert scale | 5 point Likert scale | Vac/No anowar |
| | +-point Likert scale | +-point Liken scale | 5-point Liken scale | 105/110 allSWCI |

Table A5: English translations of relevant survey questions employed in the analyses.

A1.3 Variable recodings and transformations

We transform a number of the variables described in Table A5 in some analyses. We outline the procedures that we use for these transformations, as follows.

Z-score transformations:

For a variable X_i , we construct Z-scores using the following formula:

$$X_i^Z = \frac{X_i - \overline{X}_i}{\sqrt{\operatorname{Var}[X_i]}} \tag{1}$$

(3)

Decile construction:

We rank respondents by decile of education and socioeconomic status. Since the education and income measures are discrete (as indicated in Table A5), individuals in the same income or education bracket are, in some cases, assigned to different deciles to maintain equal-sized decile bins. To do this, we use a random number generator to randomly rank respondents within each education or income category. We then partition the sample into deciles. This preserves equally sized decile bins.

Binary signals of police behavior/security outcomes.

To construct comparable binary signals across the three measures of police behavior/security outcomes, we dichotomize the Likert-measured variable measuring perceptions of safety in a respondent's neighborhood as follows:

Feels unsafe_i =
$$\begin{cases} 0 & \text{if Likert response } \le 2 \text{ (very safe or somewhat safe)} \\ 1 & \text{else (somewhat unsafe or very unsafe).} \end{cases}$$
(2)

To maintain comparability across the surveys, we dichotomize the Likert-measured variable of "Are the police corrupt?" from the Medellín panel as follows:

 $\text{Police corrupt}_i = \begin{cases} 0 & \text{ if Likert response } \leq 3 \text{ (strongly disagree, disagree, neither agree nor disagree)} \\ 1 & \text{ else (agree or strongly agree).} \end{cases}$

A1.4 Household Assets Wealth Index

Following Córdova (2009), we construct a wealth index based on respondents' self-reported household assets. Specifically, we conduct principal component analysis that synthesizes variation in the following yes/no questions: household possession of a television, a refrigerator, a conventional phone, a cell phone, a vehicle, a washing machine, a microwave oven, indoor plumbing, an indoor bathroom, and a computer. After conducting the principal component analysis, we extract the scores for each respondent's first principal component. This measure, standardized within country-wave, is the wealth index.

Figure A1 shows the correlation between trust in police and all measures of socioeconomic status, including the wealth index. As can be seen, the correlation based on the index is very similar to that obtained using the two other measures for all countries and the pooled data. Additionally, it does not systematically result in a higher or a lower correlation relative to the other two measures, bolstering the claim that education and self-reported income are construct-valid measures.



--- Education --- Income --- Wealth index

Figure A1: Correlation between LAPOP respondents' self-reported trust in police and three class measures: income (in blue), education (in orange), and the wealth index constructed from household assets (in gray).

Appendix B LAPOP vs. Mexico, Chile, and Medellín Panels

This section compares the correlations between class and trust in police estimated with the LAPOP data to those estimated using the Chile, Mexico, and Medellín panels. Additionally, Table A6 presents results using the longitudinal Chile survey of the estimated association between subjective class and trust in police when individuals change their self-identification to a higher socioeconomic class.

Figure A2 benchmarks the national LAPOP-based correlations between class and trust in the police with the panel-estimated correlations. In the case of Mexico, where panel data includes information about respondents' educational attainment only, the LAPOP and panel correlations are negative and statistically indistinguishable from each other. The results from the Medellín panel show a more muted correlation between class and trust in police than results from the country-wide LAPOP data. Analyses with the Medellín panel data show a negative and statistically significant association between education and trust in police and a very weak, negative, but statistically insignificant correlation between income and trust in police. We note that the LAPOP data aims to be nationally representative. In contrast, the Medellín survey aims to be representative of populous police beats in the city (for details on sampling, see Hanson, Kronick, and Slough, 2024). In the case of the Chile panel, the association between class and trust in police is estimated to be positive, although small in magnitude. This is the only positive and statistically significant correlation we find across all analyses.



Figure A2: Figure shows the estimated correlation between two measures of class and trust in the police from the Chile ELSOC, Mexico ENSU, and Medellín panels, and LAPOP data.

In this paper, we characterize how trust in police varies in social class in Latin America. To that end, we compared trust between individuals of different classes when class is operationalized as education and income. In the following analysis, we report additional estimates using class self-categorization, reported in the ELSOC Chile panel, as the measure of social class. Specifically, we make use of the data's panel structure and analyze the association between *changes* in individuals' self-identification with a class and trust in police. Table A6 shows the estimates of the pooled association (across waves), the average treatment effect (TWFE), and the fixed effects counterfactual estimator proposed by Liu, Wang, and Xu (2022) between trust in the police and identifying with a *higher* class than in the previous survey round. Self-identification with a higher class is associated with higher self-reported trust in police, both between and within individuals, as would be expected if treatment by police improved in class. However, the difference is not statistically significant in any of the three specifications and is small in magnitude.

| Quantity | Estimator | Estimate | 95% CI |
|-----------------|-----------------|---------------|-----------------|
| Association | OLS | 0.046 (0.032) | [-0.017, 0.109] |
| ATT | TWFE | 0.024 (0.031) | [-0.036, 0.084] |
| ATT (unit avg.) | FEct (LWX 2022) | 0.004 (0.049) | [092, 0.049] |

Table A6: Table shows the pooled association (across waves), average treatment effect (TWFE), and fixed effects counterfactual estimator proposed by Liu, Wang, and Xu (2022) between trust in the police and identifying with a higher class than in the previous survey round for respondents in the ELSOC Chile panel. Treatment is defined as 1 when respondents changed their answer to the question "According to your opinion, to which of the following social groups or classes do you belong?" to self-identify with a wealthier social group, while respondents who identified with the same social class or a lower social class are coded as 0. Robust standard errors clustered at the primary sampling unit in parentheses.

Appendix C Forecasting Instrument

This section explains the forecasting instrument and data in detail. Figure A3 shows the English version of the web interface used to elicit experts' prior beliefs, while figure A4 shows its Spanish translation. Respondents were asked to predict the mean level of trust in the police for an average adult at the 10th, 50th, and 90th percentiles of household income. We asked experts to provide a forecast for at least one Latin American country or the region as a whole. Figures A3 and A4 show the Mexico-specific prompts.

| Not at all 1 Trust in poli | 2 ce | 3 | 4 | 5 | 6 | A lot 7 |
|--|--|--|---|--|---|---------------------|
| Please pre | dict the a | verage respo | onse of an adu | ult respondent | around the | |
| median of fifth decile | f househo earns 8,: | ld income. In 153 USD or 1! | Mexico, an a 56,929 pesos | verage housel per year. | nold of four i | n the |
| median of fifth decile Not at all | f househo earns 8,: 2 | ld income. In 153 USD or 1! 3 | Mexico, an av 56,929 pesos 4 | verage housel per year. 5 | old of four i | n the A lot 7 |
| median or fifth decile Not at all 1 Trust in poli | f househo earns 8,: 2 ce | ld income. In 153 USD or 1! 3 | Mexico, an ar 56,929 pesos 4 | verage housel per year. 5 | nold of four i | n the A lo |
| median of fifth decile Not at all Trust in poli Please pre highest d in the high | f househo earns 8,: 2 ce dict the a ecile of h | Id income. In 153 USD or 1! 3 verage response ousehold income e earns 43,838 | Mexico, an ar 56,929 pesos 4 onse of an adu ome. In Mexic 3 USD or 843 | verage housel per year. 5 ult respondent to, an average ,755 pesos pe | 6 c around the household o r year. | A loi |

Figure A3: Screenshot of the web interface used for eliciting experts' priors. As an example, Mexico was selected and Mexico-specific data was provided to contextualize the range of income.



Figure A4: Screenshot shows Spanish language version of the web interface used for eliciting experts' priors. As an example, Mexico was selected, and Mexico-specific data was provided to contextualize the range of income.



Figure A5: Divergence between average forecasts (in orange) and corresponding survey-based measures (in blue) for the five countries with more than eight survey responses. The figure shows that predictions for the case of Mexico posit a less steep relationship between income and trust in police than for the rest of the countries. Activists, who tend to predict lower scores than other respondents for higher income levels, drive this weaker predicted relationship.

Table A7 shows the number of individual forecasts included in the analysis, disaggregated by type of respondent and country for which the forecast was provided.

| | Country | Professor | Graduate student or Postdoc | Activist | Other | Total |
|---|------------------|-----------|-----------------------------|----------|-------|-------|
| | Mexico | 24 | 10 | 10 | 12 | 56 |
| | Brazil | 10 | 6 | 0 | 0 | 16 |
| | Argentina | 8 | 3 | 2 | 0 | 13 |
| 1 | Chile | 4 | 3 | 1 | 0 | 8 |
| | Colombia | 4 | 4 | 0 | 1 | 8 |
| | Uruguay | 7 | 0 | 0 | 0 | 7 |
| Ľ | Regional average | 0 | 2 | 1 | 1 | 4 |
| | Guatemala | 2 | 1 | 0 | 0 | 3 |
| | El Salvador | 0 | 1 | 0 | 1 | 2 |
| | Ecuador | 1 | 0 | 0 | 0 | 1 |
| | Honduras | 1 | 0 | 0 | 0 | 1 |
| | Nicaragua | 1 | 0 | 0 | 0 | 1 |
| | Peru | 0 | 1 | 0 | 0 | 1 |
| | Total | 62 | 30 | 14 | 15 | 121 |

Table A7: Count of survey responses per country and respondent type.

Appendix D Assessing Artifacts of Measurement

A4.1 Rates of missingness

This section describes the country-specific patterns of missingness in the socioeconomic and institutional trust variables used for the analysis. Figure A6 plots the proportion of survey responses with missingness across all survey country-rounds, according to the type of variable.



Figure A6: Figure shows the proportion across survey waves (and its 95% confidence interval) of respondents in each country that did not give a valid answer to a question about institutional trust (in blue), their income (in orange), and their educational attainment (in green).

A4.2 Worst-case bounds for missingness

Figure A7 shows the worst-case and best-case bounds for the estimated pooled correlation between trust in police and income or education after accounting for missing responses. For survey respondents who reported either socioeconomic status or trust in police but not both (99.8% of observations with missingness in either), we impute the Z-score value of the non-missing response (and -1*Z-score) as the missing value. Since correlations are bounded between -1 and 1, and both responses are Z-scores, this process guarantees

that the missing observation lies on the 45° line, making the estimated correlation the most positive (most negative) possible. The results show that the correlation is negative and of a similar magnitude, even if all missing observations were perfectly and positively correlated. The correlation between trust in police and income, if all missing observations were perfectly and positively correlated, is estimated to be 0.13. That is, the most positive correlation that the data's missingness could conceal is *equal* to the estimated correlation between income and trust in police in the United States.



Figure A7: Figure shows the best-case, point estimates, and worst-case bounds for the pooled correlation across LAPOP survey waves between socioeconomic status, operationalized as self-reported education and income, and trust in police. Robust errors are clustered at the primary sampling unit.

Appendix E Institutional Trust as a Fixed Trait?

If institutional trust were a fixed trait, we would expect a high level of homogeneity in each respondent's ratings of different government institutions. To test for this possibility, Figure A8 plots the pooled and country-specific intra-class correlation between respondents' assessments of trust in the police, congress, the courts, the president, and political parties. The intra-class correlation gives the ratio of between-respondent variance to the total variance in trust in these institutions. If the ICC were close to 1, it would suggest limited variance in an individual's assessment of different institutions, suggesting that institutional trust functions as a stable trait or predisposition. Conversely, we can see that the pooled-sample ICC is estimated to be only 0.047 [0.0193, 0.232 95% CI], and all the country-specific ICCs are estimated to be less than .2.



Figure A8: Figure shows the pooled and country-specific intra-class correlations.

Appendix F Updating on Experiences with Police

A6.1 Medellín Survey Data

We use three smaller panel surveys, described in Appendix A, and administrative data to gain additional leverage on our account of updating on police trustworthiness. First, one surprising finding in Figure 6 is that high socio-economic status respondents report higher rates of crime victimization than poor respondents. The crime victimization survey conducted in Medellín helps to clarify this surprising finding, by examining exposure to different crimes by socioeconomic status. Figure A9 shows that the proportion of respondents that report having experienced theft in the past year, the most commonly reported crime, is increasing in class *estrato*. Thus, the positive gradient of overall victimization and class—seen in the first panel of the top row and Figure 6—is due to the high frequency with which property crimes occur. Conversely, Figure A9 shows that lower-income individuals more commonly report incidences of violence but less frequently perpetrated crimes, like homicide or extortion.

Did you our anyone in your household experience...? % of respondents from each estrato that replied 'yes'



Figure A9: Figure shows the proportion of respondents from the Medellín survey that report direct (in orange) and indirect (in blue) instances of crime happening in their neighborhood in the last 6 months, by administrative class "estrato."

A6.2 Administrative Crime Data

Additionally, we examine how the incidence of different crimes, as recorded in geolocated administrative data, covaries in the socioeconomic profile of inhabitants within two Latin American cities: Medellín and Mexico City. While these data measure only crime recorded by city authorities, it is helpful to contrast the association between recorded crime and class with that using self-reported victimization from our survey data.



Figure A10: Figure shows the mean crime rate by mean adequate income per capita quantile per police quadrant in the city of Medellín. Crime data comes from official administrative crime statistics for the 2011-2017 period. The mean adequate income per capita comes from the national census.



Figure A11: Figure shows the mean crime rate by quarterly income zones in Mexico City. Crime data comes from official administrative crime statistics for the 2015-2022 period. Data on income comes from the 2018 National Survey of Household Income and Expenditure (ENIGH) conducted by the National Institute of Statistics and Geography (INEGI).

Figure A10 plots administrative crime data and shows the mean rate of four crimes in Medellín according to the adequate income per capita of respondents living in each of the 408 police quadrants. Similar to what the survey data shows, the rate of robbery and burglary increases in income while the rate of sexual crimes decreases. Conversely, homicides show either a slightly decreasing or flat gradient. Similarly, figure A11 shows that the homicide and disappearance rate, as per administrative data, decreases in neighborhood

income while the robbery rate increases. Administrative data is partly a function of the rate of self-reporting, which can covary in class. However, information on severe crimes like homicides and disappearances is thought to suffer less of self-reporting bias. Thus, results are congruent with lower-income respondents experiencing more severe crimes at higher rates than their higher-income neighbors.

A6.3 Mexico Rotating Panel Data

Last, we leverage the panel structure and large sample size of the Mexican rotating panel survey, ENSU, to examine how three different signals of police trustworthiness affect trust in police at different income levels. We employ a two-way fixed-effect estimator and the fixed-effect counterfactual estimator proposed by Liu, Wang, and Xu (2022) to estimate the ATT of these self-reported signals for each administrative class *estrato*. Figure A12 shows that the estimated ATT of each of the signals on trust is remarkably similar for individuals of different classes *estratos*. These results suggest that respondents of different sociodemographic backgrounds are not learning different things from the same signals.



Figure A12: Figure benchmarks the class-specific estimates of pooled associations (across waves) to estimates of the average treatment effect (ATT) on the treated of signals analogous to those in Figure 7 estimated using the Mexico rotating panel ENSU. LWX (2022) indicates the fixed effects counterfactual estimator proposed by Liu, Wang, and Xu (2022). 95% confidence intervals are calculated on standard errors clustered at the primary sampling unit.

A6.4 Feeling of Insecurity

For some analyses, we conceptualize the feeling of insecurity as a perceived signal of police trustworthiness on which citizens update, since part of police officers' job is preventing crime and, in so doing, inspiring a feeling of security. However, how feeling "safe" correlates with the objective level of violence in a geography—or whether such feeling tracks objective measures of "successful" policing— is less clear. Table A8 shows the correlation between self-reported feeling of insecurity in respondents' neighborhoods and municipal-level homicides for respondents living in Brazil, Colombia, and Mexico. The measure of feeling of insecurity comes from all LAPOP survey waves (see Table A5), while municipal-level homicide data come from each country's official administrative records. Feeling unsafe is positively related to the intensity of homicidal violence in all countries and using all transformations of the measure of homicides, as we would expect if feeling of insecurity increased in the actual level of perpetrated violence. The correlation is strongest in Brazil but positive and statistically significant at the 95% level for Colombia and Mexico as well.

| Feels unsafe | Brazil | Colombia | Mexico |
|---------------------------------|-------------|-------------|-------------|
| Rate per 100k | 0.15 (0.02) | 0.05 (0.02) | 0.04 (0.02) |
| Total homicides | 0.10 (0.02) | 0.15 (0.02) | 0.07 (0.02) |
| Rate per 100k (logged) | 0.14 (0.02) | 0.09 (0.02) | 0.08 (0.02) |
| Rate per 100k (pooled quantile) | 0.16 (0.02) | 0.04 (0.02) | 0.09 (0.02) |
| Rate per 100k (year quantile) | 0.15 (0.02) | 0.04 (0.02) | 0.07 (0.02) |

Table A8: Table shows the correlation between self-reported feeling of insecurity in respondents' neighborhood and homicides (measured at the municipal-level) for respondents living in Brazil, Colombia, and Mexico. In each country's column, the first row shows the country-specific correlation when the intensity of homicides is operationalized as the rate per 100k municipal inhabitants, the second shows the correlation with the total number of homicides, the third with the logged rate per 100k municipal inhabitants, the fourth when violence is operationalized as the municipal quantile of the overall number of homicides in the entire period, and the fifth when the quantile is constructed using the total number of homicides perpetrated there that year. Robust standard errors in parenthesis.

Although we use panel surveys to estimate the ATTs of different signals of police trustworthiness, it is helpful to see how associations estimated with these data relate to those estimated from the LAPOP sample. In Figure A13, we plot the association between feeling unsafe in the neighborhood, crime victimization, bribe solicitation, and standardized measures of trust in police. The first and second panels show that the association between feeling unsafe and crime victimization is slightly more negative when using the Medellín panel than the Colombia-wide LAPOP data. The former, but not the latter, is also true when using the Mexico panel, which also shows a similar association for bribe solicitation using the two measures. As for Chile, the LAPOP and panel-based estimates of the association between feeling unsafe and trust in police are similar.



Figure A13: Figure shows the association between three signals of police trustworthiness and a standardized measure of trust in police when estimated using the data from LAPOP (black), the Medellín panel (orange), the Chile panel (blue), and the Mexico panel (green). Robust standard errors clustered at the primary sampling unit.

A6.5 Interactions with the Police

In Figure 9, we show that the standard deviation of trust in police is decreasing in socioeconomic status. We argue that such a pattern is consistent with a behavioral model in which the rich employ a lower threshold for translating good or bad experiences with the police into signals of police trustworthiness. However, the decreasing variance is also consistent with a pattern of updating in which the rich observe more frequent signals of bad (or good) police performance than the poor. In this section, we offer descriptive evidence from the LAPOP and Medellín surveys that suggests the frequency with which individuals have contact with the police does not substantially vary in class.

Figure A14 shows the proportion of respondents from each class decile who could not assess how long the police would take to respond to a burglary at their home. Suppose frequent interactions with the police allow individuals to be better informed about police practices and provide a (more accurate) assessment of response times. In that case, we should expect the proportion of respondents who cannot reply to the question to decrease with class. Empirically, however, while the trend is slightly decreasing for the pooled sample, there appears to be no systematic pattern across class deciles in most countries.

As a more direct assessment, we leverage data from the Medellín panel survey. In figure A15, we compare the proportion of respondents from different class "estratos" who report seeing police officers patrol their neighborhood daily or never. The figure shows such a proportion does not appreciably change in the respondent's class.



Figure A14: Figure shows the proportion of respondents in each class decile who could not answer the question "In case of burglary, how long do you think the police would take to arrive at your home?" Robust standard errors clustered at the primary sampling unit.



How frequently do you see police officers patrolling your neighborhood?

Figure A15: The left panel shows the proportion of respondents in the Medellín survey, from each class "estrato", that report seeing police officers patrol their neighborhood on bicycle or foot daily (in orange) and never (in blue). The right panel shows the proportion of respondents in the Medellín survey, from each class "estrato", that report seeing police officers patrol their neighborhood on car daily (in orange) and never (in blue).



Figure A16: The left panel shows the estimated correlation between income (orange), education (blue), and support for tough-on-crime or *mano dura* policing. The right panel shows the predicted level of trust in police for the pooled sample, by class decile, as a function of support for *mano dura* (yes in blue/no in orange).

Appendix G Beliefs versus Preferences

We have argued that trust should be characterized as a belief. As such, the evolution of trust could be subject to motivated reasoning. If this were the case, a respondent who prefers a policy that necessitates active police involvement may be motivated to hold more positive views of the police, thereby generating higher levels of trust in police (all else equal). To gauge if respondents' trust in police depends on their prior preferences over policing practices or policy, we characterize the relationship between socioeconomic status, self-described support for tough-on-crime or *mano dura* policing, and trust in police. A motivated-reasoning or inference process of updating on police trustworthiness should lead to pro-*mano dura* individuals having higher trust in police. Given the generally negative correlations between socioeconomic status and trust in police reported in Figure 1, this should translate to the poor holding more favorable views of *mano dura* policies.

Conversely, the left panel in Figure A16 shows a close-to-zero and *positive* correlation between income and support for tough-on-crime policing across most countries. Additionally, the right panel in Figure A16 shows the predicted level of trust in police by class decile as a function of respondents' self-reported support for 'mano dura.' The black line plots the expected level of trust in police for respondents in each decile, and the blue line plots the conditional expectation for respondents in that decile who support 'mano dura.' In contrast, the orange line plots the conditional expectation for respondents in that decile who are *unsupportive* of 'mano dura.' As we can see, the expected level of trust for individuals supportive of *mano dura* is lower

than for individuals unsupportive of the measure across all income levels. Additionally, trust for both groups decreases at a similar rate. The results show the opposite empirical pattern we would expect to find if trust is largely driven by individuals' preferences, discounting the possibility of a motivated-reasoning explanation of our results.

Supplementary Appendix: References

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