1 Omitted Coefficient Estimates for National Sample

Table 1 presents the full set of coefficient estimates for the OLS and the second stage 2SLS estimates reported in Table 4 in the text. Huber-White standard errors are in parentheses.

Table 1: National Cross-Section OLS and Second Stage 2SLS Results.

	OLS	OLS	2SLS	2SLS
Sample	$Vote_1=0$	$Vote_1=1$	$Vote_1=0$	$Vote_1=1$
Constant	.187	.702	.228	.705
(Stnd. Err.)	(.062)	(.033)	(.077)	(.033)
Advertising Exposure	.101	.008	225	074
	(.039)	(.012)	(.273)	(.052)
Political Interest	.117	.088	.147	.108
	(.063)	(.027)	(.071)	(.030)
Strength of	.054	.068	.103	.070
Partisanship	(.050)	(.018)	(.068)	(.018)
Age	002	.002	001	.002
	(.001)	(.0004)	(.001)	(.001)
Female	003	.013	005	.014
	(.033)	(.012)	(.035)	(.013)
Hispanic	.043	011	.033	016
	(.052)	(.031)	(.059)	(.032)
Black	.121	.003	.170	004
	(.076)	(.024)	(.086)	(.024)
Union Member	028	.028	066	.027
	(.059)	(.016)	(.068)	(.016)
Frequent Church	.006	.032	.004	.031
Attendance	(.038)	(.012)	(.040)	(.012)
Senate Election	004	.014	003	.017
in State	(.040)	(.016)	(.042)	(.016)
Gubernatorial Election	049	020	033	017
in State	(.049)	(.025)	(.052)	(.026)
N	631	1715	631	1715
MSE	.400	.254	.424	.26
\mathbb{R}^2	.036	.054		.031

Table 2 presents the full set of coefficient estimates for the first stage of the 2SLS estimates reported in Table 4 in the text. Huber-White standard errors are in parentheses.

 ${\bf Table~2:~National~Cross-Section~First~Stage~2SLS~Results.}$

2. 1100101101 01055 500010	2SLS	2SLS
Sample	$Vote_1=0$	$Vote_1=1$
Constant	.063	097
(Stnd. Err.)	(.072)	(.052)
Political Interest	.090	.246
	(.065)	(.045)
Strength of	.134	.022
Partisanship	(.054)	(.033)
Age	.002	.005
	(.001)	(.001)
Female	001	.014
	(.036)	(.023)
Hispanic	021	047
	(.054)	(.050)
Black	.177	056
	(.071)	(.048)
Union Member	118	012
	(.065)	(.034)
Frequent Church	009	007
Attendance	(.041)	(.023)
Senate Election	.005	.072
in State	(.044)	(.028)
Gubernatorial Election	.036	.053
in State	(.060)	(.041)
Reside in	.131	.254
Battleground State	(.036)	(.023)
N	633	1717
MSE	.435	.469
\mathbb{R}^2	.057	.118

Table 3 presents the set of coefficient estimates for the probit and bivariate probit estimates reported in Table 4 in the text.

Table 3: National Cross-Section Bivariate Probit Results for Initial Non-Voters.

	Probit	Probit	Biprobit	
Dep. Var.	$Vote_2$	$Vote_2$	Advert. Exp.	$Vote_2$
Sample	$Vote_1=1$	$Vote_1=0$	$Votet_1=0$	$Vote_1=0$
Constant	236	921	-1.30	732
(Stnd. Err.)	(.204)	(.227)	(.230)	(.253)
Advertising Exposure	.050	.331		675
	(.100)	(.126)		(.490)
Political Interest	.681	.410	.309	.467
	(.186)	(.220)	(.205)	(.203)
Strength of	.515	.204	.414	.347
Partisanship	(.131)	(.173)	(.168)	(.178)
Age	.017	006	.006	003
	(.004)	(.005)	(.004)	(.005)
Female	.097	010	009	018
	(.098)	(.119)	(.113)	(.112)
Hispanic	060	.134	111	.078
	(.187)	(.171)	(.181)	(.172)
Black	.020	.377	.491	.494
	(.222)	(.219)	(.212)	(.209)
Union Member	.225	078	398	201
	(.159)	(.225)	(.217)	(.216)
Frequent Church	.278	.025	037	.018
Attendance	(.102)	(.135)	(.128)	(.127)
Senate Election	.103	006	.024	005
in State	(.115)	(.145)	(.138)	(.137)
Gubernatorial Election	163	203	.125	119
in State	(.164)	(.202)	(.185)	(.206)
Reside in			.387	
Battleground state			(.112)	
N	1715	631	631	631
Pseudo R ²	.110	.034		
ρ				.612 (.297)

Table 4 presents the set of coefficient estimates for the bivariate probit estimates for respondents initially likely to vote reported in Table 4 in the text.

Table 4: National Cross-Section Bivariate Probit Results For Initial Voters.

Dep. Var.	Advert. Exp.	Vote ₂
Sample	$Vote_1=1$	$Vote_1=1$
Constant	-1.63	203
(Stnd. Err.)	(.150)	(.209)
Advertising Exposure		394
		(.341)
Political Interest	.679	.772
	(.125)	(.189)
Strength of	.066	.514
Partisanship	(.091)	(.136)
Age	.012	.019
	(.002)	(.004)
Female	.040	.098
	(.064)	(.097)
Hispanic	132	082
	(.142)	(.191)
Black	163	013
	(.134)	(.217)
Union Member	034	.215
	(.095)	(.159)
Frequent Church	017	.263
Attendance	(.065)	(.104)
Senate Election	.203	.114
in State	(.078)	(.114)
Gubernatorial Election	.146	143
in State	(.113)	(.159)
Reside in	.682	
Battleground state	(.065)	
N	1715	1715
ρ		.282 (.203)

2 Omitted Coefficient Estimates for New Jersey Sample

To assess the impact of advertising in New Jersey, we use the full set of Knowledge Networks panelists residing in New Jersey. During the 2000 election there were a total of 2,479 respondents recruited from the state of New Jersey – of whom only 967 were administered a political profile survey to collect their initial (pre-campaign) vote intention. Furthermore, only a small (but random) subset of 439 respondents were assigned and completed one of the 11 Knowledge Network surveys administered during the last months of the 2000 election campaign (to variously sized random samples of the panel) that asked appropriate questions. For each respondent we classify whether they reside in the Philadelphia or New York media market according to the 2000 Television and Cable Factbook and county of residence.

Table 5 presents the summary statistics for the New Jersey sample using the measures discussed previously.

Table 5: New Jersey Sample Characteristics

			Mean Diff.	
Variable	Mean - NY	Mean - PHL	p-value	Values
(Recoded) Pre-Campaign Vote Intention	.704	.698	.910	$\{0,1\}$
(Recoded) Post-Campaign Vote Intention	.758	.747	.839	$\{0, 1\}$
Advertising Exposure Indicator	.476	.667	.000	$\{0, 1\}$
Political Interest	.580	.604	.479	$\{0, .33, .66, 1\}$
Strength of Party Identification	.583	.574	.768	$\{0, .33, .66, 1\}$
Age	46.8	47.1	.853	(18, 99)
Female Indicator	.502	.505	.957	$\{0, 1\}$
Hispanic Indicator	.086	.019	.001	$\{0, 1\}$
Black Indicator	.087	.112	.465	$\{0, 1\}$
Union Indicator	.188	.150	.355	$\{0, 1\}$
Church Indicator	.411	.441	.613	$\{0,1\}$
Sample Size	328	111		

The following tables replicate the national analysis using the New Jersey sample.

¹Although the National Annenberg Election study also interviews respondents in New Jersey, several features make the data uninformative with respect to the questions of interest. First, there is no ability to condition on prior vote intention. Second, the self-reported measure of campaign exposure is only asked in rolling cross-sections administered between April 4th and July 7th – much earlier than the measure we use and prior to the highest concentration of advertising. Third, only 184 residents of New Jersey were interviewed in this period.

 $^{^2}$ The field periods of the surveys we use, as well as the size of their assignment and survey number include: a survey of 3495 from 8/9 to 9/9 (SNO 2189), a survey of 3,093 from 9/22 to 10/4 (SNO 2391), a survey of 1,500 for 9/29 to 10/21 (SNO 2421), a survey of 2,686 for 10/30 to 11/7 (SNO 2557), a survey of 2,850 for 10/9 to 11/7 (SNO 2419), a survey of 2,850 for 10/9 to 11/7 (SNO 2422), a survey of 2,849 for 10/9 to 11/7 (SNO 2423), a survey of 1,498 for 10/30 to 11/6 (SNO 2554), a survey of 2,499 for 10/30 to 11/6 (SNO 2601).

Table 6: New Jersey Sample Wald Estimator

	OLS	Wald estimates
Full Sample	.134	059
	(.044)	(.292)
$vote_1 = 0$.099	.100
	(.093)	(.822)
$vote_1 = 1$.043	079
	(.034)	(.171)

Table 7: New Jersey OLS and 2SLS Results for Initial Non-Voters.

	OLS	OLS	2SLS	
Dep. Var.	$Vote_2$	Vote ₂	Advert. Exp.	Vote ₂
Sample	$Vote_1=1$	Vote ₁ =0	$Vote_1=0$	Vote ₁ =0
Constant	.720	280	.277	170
(Stnd. Err.)	(.084)	(.128)	(.160)	(.271)
Advertising Exposure	.026	.110		210
	(.032)	(.090)		(.707)
Strength of	.119	.460	137	.390
Partisanship	(.055)	(.150)	(.152)	(.210)
Age	.003	.007	.004	.008
	(.001)	(.003)	(.003)	(.004)
Reside in PHL			.101	
media market			(.108)	
N	247	104	116	104
MSE	.250	.429	.488	.457
\mathbb{R}^2	.044	.154	.025	.040

Table 8: New Jersey 2SLS Results for Initial Voters.

Dep. Var.	Advert. Exp.	Vote ₂
Sample	$Vote_1=1$	$Vote_1=1$
Constant	.138	.731
(Stnd. Err.)	(.125)	(.084)
Advertising Exposure		035
		(.153)
Strength of	.053	.120
Partisanship	(.102)	(.056)
Age	.007	.003
	(.002)	(.002)
Reside in PHL	.261	
media market	(.061)	
N	274	247
MSE	.476	.251
\mathbb{R}^2	.093	.031