Supplementary Materials for : The Small Effects of Political Advertising are Small Regardless of Context, Message, Sender, or Receiver: Evidence from 59 Real-time Randomized Experiments

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July 21, 2020

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A Treatments

Table S1 shows the name and target of the 50 unique advertisements and the week they were deployed. Some advertisements ("America," "Love/Kindness," "Man of People," "Mirrors," "Quotes," "Real Life," "Role Model," "Speak") were shown in multiple weeks, enabling us to estimate how the effect of the same advertisement may vary with the changing electoral context. Including the ads we deployed more than once, we tested 28 ads that attacked Trump, nine attacks on Clinton, nine Clinton promotional ads, and three promotional Trump ads. The remainder were promotional advertisements for other primary candidates.

Week	Ad 1	Ad 2	Ad 3
March 14	Anti Trump: "Man of People"	Anti Trump: "Plain Wrong"	Anti Trump: "Scam"
March 21	Anti Trump: "Quotes"	Pro Clinton: "Real Life"	
March 28	Pro Clinton: "All the Good"	Pro Sanders: "America"	
April 05	Anti Trump: "Quotes"	Pro Clinton: "Real Life"	
April 11	Pro Sanders: "Erica"	Pro Clinton: "I'm with him"	
April 18	Pro Cruz: "Math"	Pro Kasich: "Suggest"	
April 25	Pro Trump: "Broken"	Pro Cruz: "Not Easy"	
May 09	Anti Trump: "Harrassment"	Anti Trump: "Unifier"	
May 16	Pro Sanders: "America"	Pro Clinton: "Love/Kindness"	
May 23	Anti Trump: "Quotes"	Anti Trump: "Speak"	
May 30	Pro Sanders: "America"	Pro Clinton: "Love/Kindness"	
June 06	Anti Trump: "Extreme Makeover"	Anti Trump: "Grace"	
June 20	Pro Clinton: "Moments"	Anti Trump: "Speak"	
July 04	Anti Clinton: "Stop Clinton"	Anti Trump: "Tested"	
July 18	Anti Trump: "Role Model"	Anti Clinton: "Same Old"	
August 01	Anti Clinton: "Outsource"	Anti Trump: "Someplace"	
August 15	Anti Trump: "Role Model"	Anti Trump: "Unfit"	
August 22	Anti Clinton: "2 Americas: Immigration"	Pro Clinton: "Depend"	
August 29	Anti Clinton: "2 Americas: Economy"	Anti Trump: "Everything"	
September 05	Anti Trump: "Sacrifice"		
September 12	Anti Trump: "Agree"	Anti Clinton: "Deplorables"	
September 19	Anti Trump: "Families"	Pro Trump: "Movement"	
September 26	Anti Clinton: "Defenseless"	Anti Trump: "Mirrors"	
October 03	Anti Clinton: "50-pts?"	Anti Trump: "Arrogant"	
October 10	Anti Trump: "Mirrors"	Anti Trump: "Quotes"	
October 17	Anti Trump: "America's Bullies"	Anti Clinton: "Change"	
October 24	Anti Trump: "Captain Khan"	Anti Clinton: "Laura"	
October 31	Pro Trump: "Consumer Benefit"	Anti Trump: "Example"	
November 07	Anti Trump: "Daughters"	Anti Clinton: "Unfit to Serve"	

Table S1: Treatment ads by week

B Repeat advertisements

In this section, we present an analysis of the seven ads that we fielded more than once, first in the week they were released by the campaigns and then again in later weeks. We did not have strong priors about how effects might vary over time. However, if ads are only effective when aired at a particular moment in a campaign, we learn both about the conditionality of persuasion and also about the external validity of our study. However, as Figure S1 shows, the effects of ads are remarkably consistent over time. In no case does the estimate of an ad's effectiveness significantly vary with the week of experiment. In the case of "Quotes," the estimate appears to increase in size as Trump's treatment of women increases in salience mid-year (the end of the primaries) perhaps in concert with a CNN interview on the topic, but this is entirely speculative.

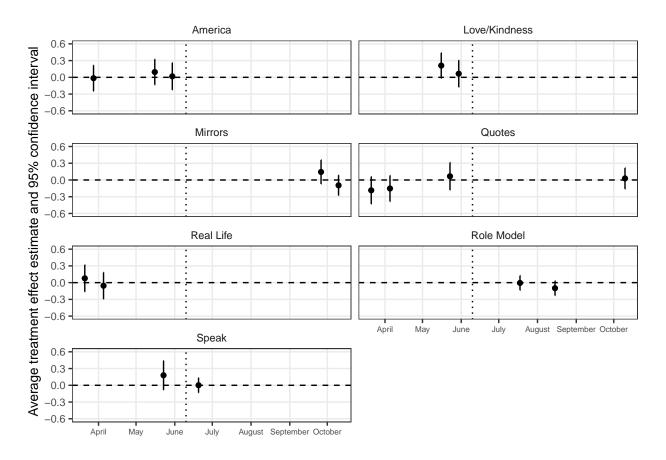


Figure S1: Effects of Campaign Context on Ad Effects

C Analysis of heterogeneity

In the main text, we report meta-analytic estimates of the set of (sample) average treatment effects from each experiment as well as the conditional average treatment effects by the intersection of subject partisanship and battleground state residence. In this appendix, we report heterogeneity diagnostics for these two quantities (SATE and CATE) for our two dependent variables (favorability and vote intention) from meta regression of the estimates on a constant. The estimate and standard error from those regression is presented in the third column. The *p*-value here does not refer to a test of whether the average estimate is equal to zero. Instead, it is the *p*-value from a test against the null hypothesis of treatment effect homogeneity (Woolf's test for heterogeneity, as implemented by the rmeta software package). We also report here the τ^2 value (an estimate of the true variance in effect sizes), and its square root τ . We use the τ value to quantify the amount of variability in the estimates.

 τ^2 **Outcome Variable** Estimand Estimate (SE) *p*-value au0.0046 0.0682 Favorability 0.0492 (0.0200) 0.0919 sates Vote Choice 0.0072 (0.0073) 0.0700 0.0005 0.0222 sates Favorability 0.0585 (0.0178) 0.1474 0.0002 0.0217 cates Vote Choice 0.0083 (0.0051) 0.0961 0.0232 0.0005 cates

Table S2: Analysis of heterogeneity across the estimated effects

D Ad Transcripts

Week of March 14

Man of People

Trump says he'll fight for us. Put us first.

But does a man of the people rip off 5000 with a fake college?

Does a man of the people use eminent domain to evict an elderly woman?

Does a man of the people pass over working class Americans and hire illegalsm paying undocumented workers off the books?

Actions speak louder than words and Donald Trump will always put himself ahead of us.

American Future Fund is responsible for the content of this advertising.

Currency

I'm Ted Cruz and I approve this message. Between sips of wine and bites of salad, a Planned Parenthood doctor discusses getting money for tissue from aborted foetuses.

"Harvesting the organs of aborted foetuses for money"

Planned Parenthood treats the unborn like another form of currency and yet some politicians still defend them.

"[Trump] Planned Parenthood serves a good function."

"[Hannity] With the debt we have, should we even give them a penny?"

"[Trump] We have to look at the positives."

Donald Trump is just plain wrong.

Scam

"At Trump University, we teach success. That's what it's all about: success. It's going to happen to you."

Former students say Trump University was a scam, costing up to thirty five thousand dollars for an unlicensed, illegal school that offered no actual degrees. Now accused of intentionally misleading

thousands of students, Trump is facing massive lawsuits for fraud and what one state Attorney General calls fraudulent, illegal, and deceptive conduct. Complaints allege Trump lured students with free seminars, then instructors pressured students to take additional classes. Even though Trump touted his so-called professors,

"These are all people that are hand-picked by me."

The truth about Trump university? Donald Trump made millions, while hard-working Americans got scammed. Donald Trump belongs on three A.M. infomercials, not here. Learn more at Trump Questions Dot Com. Our Principles PAC is responsible for the content of this advertising.

Week of March 21

Quotes

"Bimbo." "Dog." "Fat pig."

Real quotes from Donald Trump about women.

"A person who is very flat-chested is very hard to be a ten."

"I'd look her right in that fat ugly face of hers."

"Look at that face, would anyone vote for that?"

"She had the height, she had the beauty, she was crazy... but those are minor details."

"I like kids. I mean, I won't do anything to take care of them. I'll supply funds and she'll take care of the kids."

"You know it really doesn't matter what they write as long as you've got a young and beautiful piece of ass."

"That must be a pretty picture ... you dropping to your knees."

"There was blood coming out of her eyes, blood coming out of her wherever."

"Women, you have to treat them like shit."

This is how Donald Trump talks about our mothers, our sisters, our daughters. If you believe America deserves better, vote against Donald Trump. Our Principles PAC is responsible for the content of this advertising.

Real Life

Every day, I wake up and play a brilliant, complex, overqualified, get-it-done woman who obsessively fights for justice; who cares; who gives a voice to the voiceless; who gets knocked down and always gets back up.

I make television filled with the kind of characters I imagine we all can be: Strong but flawed, human but extraordinary.

Our characters are on television, but the real world, the real world has Hillary Clinton. The real world has Hillary Clinton. A bonafide, rolls-up-her-sleeves, fights for what's right, in it for you, won't back down champion for all of us. That's why I'm with Hillary. I'm with Hillary. I'm with Hillary. I'm with Hillary. I'm with Hillary.

I'm Hillary Clinton and I approved this message.

Week of March 28

All the Good

I'm Hillary Clinton and I approved this message.

Her church taught her to do all the good you, for all the people you can, for as long as you can. After law school, she could have joined a high priced law firm, but instead she worked to reform juvenile justice in South Carolina, exposed racism in Alabama schools, registered Latino voters in Texas, and provided legal aid to families in Arkansas. Her life's work has been about breaking barriers and so would her presidency, which is why for every American who is not being paid what they're worth, who's held back by student debt, or a system tilted against them, and there are far too many of you, she understands that our country can't reach its potential unless we all do. Together, a stronger country.

America

[hummed] hmmm, hmm. Let us be lovers, let us be lovers, we'll marry our fortunes together. I've got some real estate here in my bag. Counting the cars on the New Jersey turnpike. They've all come to look for America. I'm Bernie Sanders and I approved this message.

Week of April 5

Quotes

"Bimbo." "Dog." "Fat pig."

Real quotes from Donald Trump about women.

"A person who is very flat-chested is very hard to be a ten."

"I'd look her right in that fat ugly face of hers."

"Look at that face, would anyone vote for that?"

"She had the height, she had the beauty, she was crazy... but those are minor details."

"I like kids. I mean, I won't do anything to take care of them. I'll supply funds and she'll take care of the kids."

"You know it really doesn't matter what they write as long as you've got a young and beautiful piece of ass."

"That must be a pretty picture ... you dropping to your knees."

"There was blood coming out of her eyes, blood coming out of her wherever."

"Women, you have to treat them like shit."

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I make television filled with the kind of characters I imagine we all can be: Strong but flawed, human but extraordinary.

Our characters are on television, but the real world, the real world has Hillary Clinton. The real

world has Hillary Clinton. The real world has Hillary Clinton. A bonafide, rolls-up-her-sleeves, fights for what's right, in it for you, won't back down champion for all of us. That's why I'm with Hillary. I'm with Hillary. I'm with Hillary. I'm with Hillary. Join us. I'm Hillary Clinton and I approved this message.

Week of April 11

Erica Garner endorsement of Bernie Sanders

"This is everything that I have, my family. Family should be important to everyone. Mostly, I like being a mother. Alyssa, she's six years old. That's my baby, my only child. She likes to read me books, sit down and talk with me about her school."

"Bet there's a lot of sand in your car."

"Recently, she just learned about Rosa Parks and Martin Luther King. She asked me, 'did Rosa Parks not give up her seat for a white man?' and I said 'Yes'. She said 'but those are are the bad old days, right, Mommy?' And I had to explain to her that it's not really over. This is what Mommy is. I'm a activist and the same thing Martin Luther King was. He fought for our rights. That's the same thing I'm doing in honor of her pop-pop. My Dad's name is Eric Garner. No one gets to see their parent's last moments, and I was able to see my Dad die on national TV. They don't know what they took from us. He wasn't just someone that no one cared for him, or no one loved him. He was loved dearly. Alyssa misses my Dad. She tells me 'Are you okay mom? Do you miss pop-pop?' She wishes he was here so her mom wouldn't be sad anymore. I'm just trying to get the truth out there to tell his side of the story. He was being a loving, caring man that he was, and he was murdered."

"Every Tuesday for a whole year"

"For a whole year, I've protested in every Tuesday and Thursday. I feel like a representative for people throughout this whole nation because I'm doing this. I'm speaking out, me being his daughter. And that's what I want to do, I just wanna tell my truth. I'm never giving up, I'm never gonna forget, and I don't want the world to forget what happened to my Dad. Our people died for this. Martin Luther King died for this. Malcolm X died for this. And who were they? They was protestors. I'm behind anyone who's gonna listen and speak up for us, and I think we need to believe in a leader like Bernie Sanders."

"It is not acceptable to me that we have seen young black men walk down streets in this country be beaten and be killed unjustly."

"I can't breathe."

"There's no other person that's speaking about this. People are dying. This is real. This is not TV. We need a president that's gonna talk about it."

"The African American community knows that on any given day some innocent person like Sandra Bland can get into a car, and then three days later she can end up dead in jail."

"I believe Bernie Sanders is a protestor."

"When a police officer breaks the law, that officer must be held accountable."

"He's not scared to go up against the criminal justice system. He's not scared."

"I want to see an America where young black men walk down the street, they will not be harassed by police officers, they will not be killed, they will not be shot..."

"And that's why I'm for Bernie."

I'm With Him

An average of ninety people are killed by guns in this country every single day. It has to stop. President Obama wants to make universal background checks the law of the land, and he wants to make sure gun manufacturers can finally be held accountable when their guns are used to kill our children. It's time to pick a side. Either we stand with the gun lobby or we join the president and stand up to them. I'm with him. Please join us. I'm Hillary Clinton and I approve this message.

Week of April 18

Math

If you don't want Donald Trump to win, your choice comes down to this math: Only Ted Cruz can beat Donald Trump. John Kasich can't do it, the math won't work. A vote for Kasich actually

helps Trump by dividing the opposition. It's time to put differences aside to stop Trump. Vote for Cruz. Club for Growth is responsible for the content of this advertising.

Suggest

They whine and suggest that John Kasich quit the presidential race. Of course they do. Because Kasich's the only one who can beat Hillary Clinton. Not Trump, not Cruz. Kasich wins ten points more likewise than Cruz, fifteen points more likely than Trump. So unless you want this – President Clinton – vote Kasich to win. New Day Independent Media Committee Inc. is responsible for the content of this advertising.

Week of April 25

Broken

Washington is broken. The truth is, too many politicians are totally controlled by special interests and lobbyists. That's going to change quickly. We'll cut taxes for the middle class, negotiate new trade deals, bring back jobs, save Social Security and Medicare without cuts, end illegal immigration, build the wall, strengthen our military, knock out ISIS, and take care of our great veterans. We're going to Make America Great Again. I'm Donald Trump and I approve this message.

Not Easy

I'm Ted Cruz and I approve this message. "You've made five million making speeches." "Well, we came out of the White House not only dead broke, but in debt." "You know, it was not easy." "It has not been easy. My father gave me a small loan of a million dollars." They just don't get it. Ted Cruz does. That's why he'll cut taxes for working families, roll back regulations, and repeal Obamacare. Jobs. Freedom. Security for you. For a change, Ted Cruz.

Week of May 9

Harassment

"She ate like a pig."

"I'd look her right in that fat ugly face of hers."

He once sent her a picture of herself with the words "the face of a dog" written on it.

"The boob job is terrible, you know, they look like two light posts coming out of a body."

"Blood coming out of her wherever."

"A person who's flat chested is very hard to be a ten. You don't think you could get it up for her?" "I think I'd have a very hard time."

"Wow."

"No, I don't find her attractive."

"You dropped to your knees... it must be a pretty picture, you dropping to your knees."

"Ha ha."

"Like you wouldn't have your job if you weren't beautiful."

"I've put together a montage of Marla. Donald's had her. What is it like when she's in bed with you, Donald?"

"It is a beautiful structure, there's no question."

"I'll support the candidate regardless of who we pick, whether Donald Trump... it certainly would be a lot better presidency."

"So you treat women with respect?"

"Uh, I can't say that either."

"All right? Good."

Unifier

"I am a unifier. We're gonna be a unified party."

"He is a con artist"

"A phony"

"Donald Trump is the know-nothing candidate."

"Donald is a bully."

"This is an individual who mocked a reporter."

"Ah, I don't remember"

"Who attributed a reporter's questions to her menstrual cycle."

"Blood coming out of her wherever."

"The most vulgar person ever to aspire to the presidency."

"The man who seems to only feel big when he's trying to make other people look small."

"Don't worry about it, little Marco"

"Gentlemen"

"The man is utterly amoral."

"It's a sign of deep insecurity and weakness"

"The bullying, the greed, the showing off"

"I'm really rich"

"The misogyny, the absurd third grade theatrics"

"Count to ten, Donald, count to ten"

"He's a race-baiting, xenophobic, religious bigot"

"A narcissist at a level I don't think this country's ever seen."

"He would not be the Commander-in-Chief we need to keep our country safe."

"This guy is so unfit to be Commander-in-Chief"

"His domestic policies would lead to recession, his foreign policies would make America and the world less safe."

"I bring people together, everybody loves me."

"He's got... he needs therapy"

Week of May 16

America

[hummed] hmmm, hmm. Let us be lovers, let us be lovers, we'll marry our fortunes together. I've got some real estate here in my bag. Counting the cars on the New Jersey turnpike. They've all come to look for America. I'm Bernie Sanders and I approved this message.

Love and Kindness

Spread a little hope and love now, oh oh. We'll walk it out together now, oh.

"This is my daughter Nova, my granddaughter Ava. They were killed seven years ago. It was a domestic-"

"Bless your heart, oh my gosh"

And walk it out together now, oh. Spread a little hope and love now, oh.

"We need to make sure he gets a chance to learn how to do that"

And walk it out together, now.

"America is stronger when we are all supporting one another."

Spread a little hope and love now.

I'm Hillary Clinton and I approve this message.

Week of May 23

Quotes

"Bimbo." "Dog." "Fat pig."

Real quotes from Donald Trump about women.

"A person who is very flat-chested is very hard to be a ten."

"I'd look her right in that fat ugly face of hers."

"Look at that face, would anyone vote for that?"

"She had the height, she had the beauty, she was crazy... but those are minor details."

"I like kids. I mean, I won't do anything to take care of them. I'll supply funds and she'll take care of the kids."

"You know it really doesn't matter what they write as long as you've got a young and beautiful piece of ass."

"That must be a pretty picture... you dropping to your knees."

"There was blood coming out of her eyes, blood coming out of her wherever."

"Women, you have to treat them like shit."

This is how Donald Trump talks about our mothers, our sisters, our daughters. If you believe America deserves better, vote against Donald Trump. Our Principles PAC is responsible for the content of this advertising.

Speak

"You know, you could see there was blood coming out of her eyes, blood coming out of her wherever."

"Does she have a good body? No. Does she have a fat ass? Absolutely."

"You like girls that are five foot one, they come up to you know where."

"If Ivanka weren't my daughter, perhaps I would be dating her."

"I view a person who's flat-chested is very hard to be a ten."

"And you can tell them to go fuck themselves."

Does Donald Trump really speak for you? Priorities USA Action is responsible for the content of this advertising.

Week of May 30

America

[hummed] hmmm, hmm. Let us be lovers, let us be lovers, we'll marry our fortunes together. I've got some real estate here in my bag. Counting the cars on the New Jersey turnpike. They've all come to look for America. I'm Bernie Sanders and I approved this message.

Love and Kindness

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"This is my daughter Nova, my granddaughter Ava. They were killed seven years ago. It was a domestic-"

"Bless your heart, oh my gosh"

And walk it out together now, oh. Spread a little hope and love now, oh.

"We need to make sure he gets a chance to learn how to do that"

And walk it out together, now.

"America is stronger when we are all supporting one another."

Spread a little hope and love now.

I'm Hillary Clinton and I approve this message.

Week of June 6

Donald Trump: Extreme Makeover

"I will be changing very rapidly. I'm very capable of changing to anything I want to change to."

"At the right time, I will be so presidential, you will be so bored."

"They're bring drugs, they're bringing crime, they're rapists."

"I'll use the word anchor baby."

"This is a country where we speak English, not Spanish."

"You're going to have a deportation force."

"I will get ready of gun-free zones on schools. My first day, it gets signed."

"I want surveillance of certain mosques, ok? "

"A total and complete shutdown of Muslims entering the United States. "

"What do you think of waterboarding? I said, "it's fine", and if we want to go stronger, I'd go stronger too."

"When you get these terrorists, you have to take out their families."

"He appeared to mock a reporter with a disability"

"Uh, I don't remember"

"Should the woman be punished for having an abortion? There has to be some form of punishment."

"Will you condemn David Duke and say that you don't want his vote, and other white supremacists'?

I don't know anything about white supremacists so I don't know.

"Knock the crap out of him, would you, I'd like to punch him in the face."

"I could stand in the middle of fifth avenue and shoot somebody, and I wouldn't lose any voters."

"One of my personal heroines, Maya Angelou, said when someone shows you who they are, believe them."

Grace

I remember being in the ultrasound room and finding out that our daughter was going to be born with a disability and spina bifida. She was born twenty week's later on Valentine's Day and she is a total blessing in our lives.

Grace is the happiest child you've ever seenm despite all of her medical challenges. She brings out the goodness in each person and that's what we see everyday with Grace. When I saw Donald Trump mock a disabled person, I was just shocked.

"You gotta see this guy. Uhh... I don't know what I said... Uhh... I don't remember"

That reporter he was talking about suffers from a chronic condition that impairs movement of his arms. The children at Grace's school all know never to mock her and so for an adult to mock someone with a disability is shocking.

When I saw Donald Trump mock someone with a disability, it showed me his soul, it showed me his heart, and I didn't like what I saw.

Priorities USA Action is responsible for the content of this advertising.

Week of June 20

Quiet Moments

It's in the quest moments when you see why she does this. For Hillary, it's always been about kids. When millions couldn't get healthcare, this first lady worked with Republicans and Democrats to fix it, creating the Children's Health Insurance Program...

"So that every child gets the healthcare that child deserves to have"

Now, eight million kids are covered. That's the kind of leader she is, and the kind of president she'll be.

I'm Hillary Clinton and I approve this message.

Speak

"You know, you could see there was blood coming out of her eyes, blood coming out of her wherever."

"Does she have a good body? No. Does she have a fat ass? Absolutely."

"You like girls that are five foot one, they come up to you know where."

"If Ivanka weren't my daughter, perhaps I would be dating her."

"I view a person who's flat-chested is very hard to be a ten."

"And you can tell them to go fuck themselves."

Does Donald Trump really speak for you? Priorities USA Action is responsible for the content of this advertising.

Week of July 4

Stop Clinton

A lot of people say they're not going to vote this November, because their candidate didn't win. Well, I know some other people who won't be voting this year either. Hillary as president? No thanks. I served in Benghazi. My friends didn't make it. They did their part. Do yours. The NRA Political Victory Fund is responsible for the content of this advertising.

Tested

"Enormous shock wave from Britain's historic vote to leave the European Union. Global markets are plummeting."

Every president is tested by world events, but Donald Trump thinks about his his golf resort can profit from them.

"When the pound goes down, more people are coming to Turnberry."

"Stocks tank around the world"

"Brand new sprinkler system, the highest level"

"He's talking about his new sprinkler system."

In a volatile world, the last thing we need is a volatile president.

I'm Hillary Clinton and I approve this message.

Week of July 18

Role Models

"I love the old days. You know what they used to do to guys like that when they were in a place like this? They'd be carried out on a stretcher folks."

"And you can tell them to go fuck themselves"

"I could stand in the middle of Fifth Avenue and shoot somebody and I wouldn't lose any voters, ok, it's like incredible."

"When Mexico sends its people, they're bringing drugs, they're bringing crime, they're rapists."

"You know you could see there's blood coming out of her eyes, blood coming out of her wherever."

"You gotta see this guy... uhh... I don't know what I said... uhh... I don't remember. He's going like 'I don't remember'."

Our children and grandchildren will look back at this time, at the choices we are about to make, the goals we will strive for, the principles we will live by, and we need to make sure that they can be proud of us.

I'm Hillary Clinton and I approved this message

Hillary Clinton: More of the Same

"But I wanna say one thing."

"We turned over everything."

"I want you to listen to me."

"I did not."

"I did not."

"I did not send classified material."

"Not a single time."

"And I did not receive."

"Never."

"Any material that was marked or designated classified."

"I never told anybody to lie."

"That's all I could say."

"These allegations are false."

"I don't I don't know how it works digitally at all."

Rebuilding America Now PAC is responsible for the content of this message

Week of August 1

Outsource

"Let me welcome Senator Hillary Rodham Clinton."

"I don't think you can effectively restrict outsourcing. There is no way to legislate against reality.

So I think that uh the outsourcing will continue. But I don't think there's any way to to you know

legislate against outsourcing. I think that's just a dead end."

"That's good news for a lot of us. Please join me to give her a standing ovation."

Rebuilding America Now PAC is responsible for the content of this message.

Someplace

I'm Hillary Clinton and I approve this message.

"He has a line of clothing. Now where were these were made?"

"I don't know where they were made, but they were made some place, but they're great. It's ties,

shirts, cufflinks, everything sold at Macy's and they're doing great."

"Where are the shirts made? Bangladesh."

"Well that's good, we employed people in Bangladesh."

"The ties-"

"They have to work too."

"These are beautiful ties."

"They are great ties."

"The ties are made where?"

"China."

"The ties are made in China."

Week of August 15

Role Models

"I love the old days. You know what they used to do to guys like that when they were in a place like this? They'd be carried out on a stretcher folks."

"And you can tell them to go fuck themselves"

"I could stand in the middle of Fifth Avenue and shoot somebody and I wouldn't lose any voters, ok, it's like incredible."

"When Mexico sends its people, they're bringing drugs, they're bringing crime, they're rapists."

"You know you could see there's blood coming out of her eyes, blood coming out of her wherever."

"You gotta see this guy... uhh... I don't know what I said... uhh... I don't remember. He's going like 'I don't remember'."

Our children and grandchildren will look back at this time, at the choices we are about to make, the goals we will strive for, the principles we will live by, and we need to make sure that they can be proud of us.

I'm Hillary Clinton and I approved this message

Unfit

I'm Hillary Clinton and I approve this message.

"If he governs consistent with some of the things he's said as a candidate, I would be very frightened"

"He's been talking about the option of using a nuclear weapon against our western European allies." "This is not somebody who should be handed the nuclear codes."

"You have to ask yourself, do I want a person of that temperament to have control of the nuclear codes, and as of now I'd have to say no."

"Uh."

Week of August 22

Two Americas: Immigration

In Hillary Clinton's America, the system stays rigged against Americans. Syrian refugees flood in. Illegal immigrants convicted of committing crimes get to stay, collecting social security benefits, skipping the line. Our border, open. It's more of the same but worse. Donald Trump's America is secure, terrorists and dangerous criminals kept out, the border secure, our families safe. Change that makes America safe again. Donald Trump for President.

I'm Donald Trump and I approved this message

For Those Who Depend On Us

We go to work because others depend on us. Hillary Clinton gets it. Standing up for families and children has been her life's work. Under her plan, working parents get relief from the cost of child care and a path to debt-free college. Equal pay for women and paid time off to care for family. Building an economy that works for everyone, not just those at the top. Because we're stronger together.

I'm Hillary Clinton and I approved this message

Week of August 29

Two Americas: Economy

In Hillary Clinton's America, the middle class gets crushed, spending goes up, taxes go up, hundreds of thousands of jobs disappear. It's more of the same, but worse. In Donald Trump's America, working families get tax relief. Millions of new jobs created, wages go up, small businesses thrive. The american dream? Achievable. Change that makes America great again. Donald Trump for President.

I'm Donald Trump and I approve this message.

Everything

"What do you have to lose? You're living in poverty, your schools are no good, you have no jobs."

"Oh, look at my African-American over here."

"Trump management was charged with discriminating against African-Americans and breaking federal law."

"I have a great relationship with the blacks, I've always had a great relationship with the blacks."

"What the hell do you have to lose?"

"I'm Hillary Clinton and I approve this message."

Week of September 5

Sacrifice

I'm Hillary Clinton, and I approved this message.

"I know more about ISIS than the generals."

"John McCain, a war hero... he's not a war hero. He's a war hero because he was captured. I like people that weren't captured, okay?"

"Donald Trump compared his sacrifices to the sacrifices of two parents who lost their son in war."

"How would you answer that father? What sacrifice have you made for your country?"

"I think I've made a lot of sacrifices. Built great structures, I've had tremendous success. I think those are"

"Those are sacrifices?"

Week of September 12

Agree

I'm Hillary Clinton and I approve this message.

"He's a race-baiting, xenophobic, religious bigot."

"Donald Trump is a phony, a fraud."

"He's not a serious adult."

"I can't vote for Donald Trump given the things he's said."

"Trump should not be supported."

"I believe he's disqualified himself to be president."

"I just cannot support Donald Trump."

Deplorables

Speaking to wealthy donors, Hillary Clinton called tens of millions of Americans "deplorable."

"You can put half of Trump's supporters into what I call the basket of deplorables-the racist, sexist, homophobic, xenophobic, islamophobic, you name it."

People like you, you, and you: deplorable. You know what's deplorable? Hillary Clinton viciously demonizing hard-working people like you.

I'm Donald Trump and I approve this message

Week of September 19

Families Together

"We're going to triple the number of ICE deportation offices."

Donald Trump's plan? Tear families apart. Hillary Clinton? She's made protecting children and families her life's work. She began her career defending children with disabilities. As first lady, she helped extend healthcare to eight million children. And now, fighting for immigration reform that keeps families together.

I'm Hillary Clinton and I approve this message

Movement

It's a movement, not a campaign. Its leader? Donald Trump. Builder. Businessman. Success. Doing what others called impossible. Donald Trump's priority? You dreaming big, building bigger. United for family, jobs, country. Defined by freedom. Standing together, pushing ahead. Leaving the past behind, changing our future. Together, we'll Make America Great Again. I'm Donald Trump and I approved this message.

Week of September 26

Defenseless

She'll call nine one one. Average response time? Eleven minutes. Too late. She keeps a firearm in this safe for protection, but Hillary Clinton could take away her right to self defense. And with Supreme Court justices, Hillary can. Don't let Hillary leave you protected with nothing but a phone.

The NRA Political Victory Fund is responsible for the content of this advertising.

Mirrors

I'm Hillary Clinton and I approve this message.

"I'd look her right in that fat ugly face of hers."

"She's a slob."

"She ate like a pig."

"A person who's flat-chested is very hard to be a ten."

"Does she have a good body? No. Does she have a fat ass? Absolutely."

"So you treat women with respect?"

"Uh, I can't say that either."

Week of October 3

Do You Really Need to Ask?

"Why aren't I fifty points ahead, you might ask?"

Maybe it's because you call Americans deplorable.

"You can put half of Trump's supporters into what I call the basket of deplorables."

Or maybe it's because the director of the FBI said you lied about your emails.

"There is no classified material, was that true?"

"No, there was classified material emailed."

Or maybe it's because your policies have allowed ISIS and terrorism to spread and made America

less safe and less prosperous.

"Why aren't I fifty points ahead you might ask?"

Do you really need to ask?

Arrogant

I'm Hillary Clinton and I approve this message. You work hard, you pay your taxes. So why didn't Donald Trump pay his? He claims he's worth ten billion dollars but a new report shows he may not have paid any federal taxes for almost twenty years.

"He didn't pay any federal income tax."

"That makes me smart."

If he thinks that makes him smart, what does he think of you?

"How stupid are the people of the country?"

Week of October 10

Mirrors

I'm Hillary Clinton and I approve this message.

"I'd look her right in that fat ugly face of hers."

"She's a slob."

"She ate like a pig."

"A person who's flat-chested is very hard to be a ten."

"Does she have a good body? No. Does she have a fat ass? Absolutely."

"So you treat women with respect?"

"Uh, I can't say that either."

Quotes

"Bimbo." "Dog." "Fat pig."

Real quotes from Donald Trump about women.

"A person who is very flat-chested is very hard to be a ten."

"I'd look her right in that fat ugly face of hers."

"Look at that face, would anyone vote for that?"

"She had the height, she had the beauty, she was crazy... but those are minor details."

"I like kids. I mean, I won't do anything to take care of them. I'll supply funds and she'll take care of the kids."

"You know it really doesn't matter what they write as long as you've got a young and beautiful piece of ass."

"That must be a pretty picture... you dropping to your knees."

"There was blood coming out of her eyes, blood coming out of her wherever."

"Women, you have to treat them like shit."

This is how Donald Trump talks about our mothers, our sisters, our daughters. If you believe America deserves better, vote against Donald Trump. Our Principles PAC is responsible for the content of this advertising.

Week of October 17

Bully

"What are you gonna cry now?"

"You're so gullible, McFly."

"You sit down."

"Sit down."

"Shoot it, fat boy."

"I'd look her right in that fat ugly face of hers."

"She ate like a pig."

"You're so stupid."

"How stupid are the people of the country?"

"I don't wanna see you in here again."

"Get him out of here, get out."

"Go on, cry."

"He's like a little baby."

"Go on cry."

"He was like ... uh ... I don't know what I said ... uh ... I don't remember."

"What are you gonna do about people who want to be mean and all this bullying?"

"Tell me a little bit more about why that's on your mind."

"I have asthma and occasionally I've heard people talking behind my back."

"That was really brave. I really do think we need more love and kindness in our country. That's why it's important to stand up to bullies wherever they are and why we shouldn't let anybody bully his way into the presidency because that is not who we are as Americans."

I'm Hillary Clinton and I approve this message.

Change

Hillary Clinton won't change Washington. She's been there thirty years. Taxes went up, terrorism spread, jobs vanished. But special interests and Washington insiders thrived. Donald Trump will turn Washington upsidedown, day one. Real change, that puts Americans first. A vote for Hillary is a vote for more of the same. A vote for Donald Trump is a vote for change that makes America great again.

I'm Donald Trump and I approve this message.

Week of October 24

Captain Khan

In two thousand and four, my son was stationed in Iraq. He saw a suicide bomber approaching his camp. My son moved forward to stop the bomber. When the bomb exploded, he saved everyone in his unit. Only one American soldier had died. My son was Captain Humayun Khan. He was twenty seven years old and he was a Muslim American. I want to ask Mr. Trump, would my son have a place in your America?

I'm Hillary Clinton and I approve this message.

Laura

I'm Donald Trump and I approved this message. The man who murdered Joshua is an illegal alien and he should not have been here. The killer hit him in the head with a closet rod so hard that it broke in four pieces, and then he took him to a field and he doused him with gasoline and set him on fire. The hardest day of my life. Hillary Clinton's border policy is going to allow people into the country just like the one that murdered my son.

Week of October 31

Consumer Benefit

What does electing Donald Trump mean for you? Families making sixty thousand a year: you get a twenty percent tax rate reduction. Working moms? You get paid maternity leave and an average five thousand dollar child care tax reduction. Business owners? Your taxes get cut from thirty five to fifteen percent, so you can expand and create more jobs. Donald Trump: Prosperity for you, America great again.

I'm Donald Trump and I approved this message.

Example

Our children: they look up to us. What we value, how we treat others, and now they're looking to see what kind of leaders we choose. Who we'll entrust our country and their future to. Will it be the one respected around the world or the one who frightens our allies and emboldens our enemies? The one with the deep understanding of the challenges we face or the one who's unprepared for them? A steady hand or a loose cannon? Common sense and unity, or drama and division? A woman who spent her life helping children and families or a man who spent his life helping himself? Our children are looking to us. What example will we set? What kind of country will we be? Hillary Clinton. Because we're stronger together. I'm Hillary Clinton and I approve this message

Week of November 7

Daughters

I've been a Republican most of my life. The values that Donald Trump has shown, they don't represent me. They don't represent what I want to teach my children or my family. When I first heard the tape, I immediately thought of my daughters. I wouldn't feel good as a father voting for somebody like that. Hillary Clinton has been working for other people her whole life. I have my differences with Hillary, but I think she'll do the right thing for the country. My daughters deserve a president like Hillary Clinton.

I'm Hillary Clinton and I approve this message.

Unfit

Decades of lies, coverups, and scandal have finally caught up with Hillary Clinton. Hillary Clinton is under FBI investigation again after her emails were found on pervert Anthony Weiner's laptop. Think about that. America's most sensitive secrets, unlawfully sent, received, and exposed by Hillary Clinton, her staff and Anthony Weiner? Hillary cannot lead a nation while crippled by a criminal investigation. Hillary Clinton: Unfit to serve.

I'm Donald Trump and I approve this message.

E Random Assignment

Week	Control	Pro Clinton	Anti Clinton	Pro Trump	Anti Trump	Pro Cruz	Pro Kasich	Pro Sanders	Two Ads	Total
March 14	268				732					1000
March 21	260	249			253				238	1000
March 28	253	264						241	242	1000
April 05	251	249			255				245	1000
April 11	255	252						243	250	1000
April 18	250					252	250		248	1000
April 25	207			189		207			397	1000
May 09	198				411				391	1000
May 16	204	211						189	396	1000
May 23	201				414				385	1000
May 30	206	198						207	389	1000
June 06	200				404				396	1000
June 20	664	663			673					2000
July 04	665		674		661					2000
July 18	678		648		674					2000
August 01	683		649		668					2000
August 15	657				1343					2000
August 22	340	317	343							1000
August 29	334		333		333					1000
September 05	338				662					1000
September 12	337		336		327					1000
September 19	321			342	337					1000
September 26	262		255		242				241	1000
October 03	246		255		244				255	1000
October 10	331				669					1000
October 17	256		245		248				251	1000
October 24	235		259		245				261	1000
October 31	275			233	250				242	1000
November 07	267		243		240				250	1000
Total	9642	2403	4240	764	10285	459	250	880	5077	34000

Table S3: Experimental Design. Cell entries are the number of subjects assigned to view each type of advertisement.

F Survey Questionnaire

Survey Questionnaire

This document presents the full text of the questions that we analyze. While the vast majority of questions were asked on all waves of the study, sometimes we added and subtracted questions based on campaign events.

Pre Treatment Questions

Welcome to the 2016 State of the Nation Survey!

We're interested in how you think the country is doing these days and getting your opinions on some issues and people that are in the news recently. This survey is short (about 10 minutes). If at any point you don't know the answer to a question, you can skip it and move on to the next question.

We may ask you to watch some videos as a part of the survey, please be sure to turn up the volume on your device so you can hear the audio.

If you're ready, let's get started!

- 1. Generally speaking, would you say things in the country are going in the right direction, or are they off on the wrong track?
 - \square Right Direction
 - □ Wrong Track
 - \Box I'm just not sure
- 2. Some people seem to follow what's going on in government and public affairs most of the time, whether there's an election going on or not. Others aren't that interested. Would you say you follow what's going on in government and public affairs ...
 - \Box Most of the time
 - $\hfill\square$ Some of the time
 - $\hfill\square$ Only now and then
 - \Box Hardly at all

Questions about the Treatments

If subjects were assigned to control (the Peyton Manning Nationwide Insurance ad), they were asked:

- 3. On a scale of 1 to 100, where would you place this ad in terms of overall quality?
 - $\hfill\square$ 1 Well below average, among the worst ads I've ever seen
 - \Box 50 Looked like an average ad to me
 - \Box 100 Well above average, one of the best ads I've ever seen

If subjects were assigned to see treatment videos, they were asked:

- 4. On a scale of 1 to 100, where would you place this ad in terms of overall quality?
 - \Box 1 Well below average, among the worst campaign ads I've ever seen
 - \Box 50 Looked like an average campaign ad to me
 - \Box 100 Well above average, one of the best campaign ads I've ever seen
- 5. We'd like you to think like an advertising expert and consider the effectiveness of this ad. We are interested in your thoughts even if you don't think you would ever vote for this candidate. Based on your assessment of this ad, if you were advising the campaign, how often would you suggest they run this ad? Remember, we are asking you to take your politics out of it and answer as if you were hired as an advisor to this candidate. Would you say...

- $\hfill\square$ I'd run this ad a lot, it's good at accomplishing its goal
- \square I'd run it some, but not a lot, it's good but not great
- $\hfill\square$ I wouldn't run it at all, it just doesn't work
- 6. Now we'd like to know a little bit about how the ad you just watched made you feel while you were watching it. Did the ad make you feel...

	Not at all	A little bit	Quite a bit	Extremely
Angry				
Worried				
Нарру				
Hopeful				

- 7. And did you think this ad was...
 - $\hfill\square$ Very fair
 - $\hfill\square$ Somewhat fair
 - $\hfill\square$ Neither fair nor unfair
 - $\hfill\square$ Somewhat unfair
 - $\hfill\square$ Very unfair
- 8. How about truthful or not truthful?
 - $\hfill\square$ Very truthful
 - \Box Somewhat truthful
 - $\hfill\square$ Neither truthful nor untruthful
 - \Box Somewhat untruthful
 - \Box Very untruthful
- 9. And was it memorable or not?
 - $\hfill\square$ Very memorable
 - $\hfill\square$ Somewhat memorable
 - $\hfill\square$ Neither memorable nor unmemorable
 - \Box Somewhat unmemorable
 - \Box Very unmemorable
- 10. Think about the tone of the ad you just saw. How positive or negative was the tone of this ad in your opinion?
 - $\hfill\square$ Very positive
 - $\hfill\square$ Somewhat positive
 - \square Neither positive nor negative
 - \Box Somewhat negative
 - \Box Very negative

Post-treatment Outcomes

- 11. There's a lot of talk these days about where we are heading as a nation. We'd like you to take a minute to think about what life is like in America right now. Which of the following comes closest to the way you think living in America today?
 - $\square\,$ I think back to a simpler, better time and wish things hadn't changed
 - \Box I think about the future, but worry about where we're headed
 - \square I think about the future and believe we're on a good path
- 12. We are interested in your views on how our electoral system is functioning these days that means how we elect candidates to office. On a scale of 1 to 100, how would you rate Americans' opportunities leading up to an election to choose the candidate that best reflects their views on the things that matter to them?
 - \square 1 The system doesn't work. It's impossible to make an informed choice during the lead-up to an election.
 - \Box 50 The system seems to work some of the time
 - \Box 100 The system works. It's possible to make informed choices as elections draw near.
- 13. Now tell us in your own words, what is the single most important challenge facing America these days? You can write up to 200 words about anything you'd like.
- 14. Here are the names of some people currently in the news. How favorable is your impression of each or haven't you heard enough to say? [This list changes depending on which candidates are still running]

	Very Favorable	Somewhat Favorable	Neutral	Somewhat Unfavorable	Very Unfavorable	Haven't heard enough to say
Hillary Clinton						
Donald Trump						
Bernie Sanders						
Tim Kaine						
Mike Pence						

15. Here are some groups relevant to politics at the moment. How favorable is your impression of each group or haven't you heard enough to say?

	Very Favorable	Somewhat Favorable	Neutral	Somewhat Unfavorable	Very Unfavorable	Haven't heard enough to say
Congress						
The Democratic party						
The Republican party						
Super PACS						
National Rifle Association						

16. How would you describe the political viewpoint of the following individuals? [This list changes depending on which candidates are still running]

	Very liberal	Liberal	Moderate	Conservative	Very Conservative	Not sure
Yourself						
Bernie Sanders						
Hillary Clinton						
Donald Trump						
Barack Obama						
Mike Pence						
Tim Kaine						

17. We'd like to get your opinion on some issues that have been in the news recently. Do you favor or oppose each of the following?

	Strongly favor	Somewhat favor	Somewhat oppose	Strongly oppose	Not sure
Sending American ground					
troops overseas to fight ISIS					
Increasing taxes on individuals					
who make more than $200,000$ a					
year					
Building a fence along the					
Mexican boarder					
Providing a legal way for illegal					
immigrants already in the					
United States to become U.S.					
citizens					
Repealing a woman's right to					
have an abortion					
Paying women the same wages					
as men for doing the same job					
Increased media attention to					
possible discrimination against					
or harassment of women					
Increasing the strictness of laws					
covering the sale of firearms					

- 18. Finish this sentence with the statement that comes closest to your view of which criterion is most important, even if both can be true: It's more important for a party to nominate a candidate who ... □ Has the best chance of beating the other party's candidate in November
 - \Box Wins the most delegates in nominating contests
- **19.** In this year's primary elections, are you more likely to vote in a Democratic presidential primary or caucus, a Republican primary or caucus, or aren't you likely to vote in a primary or caucus at all?
 - $\hfill\square$ Democratic primary or caucus
 - $\hfill\square$ Republican primary or caucus
 - \Box Probably won't vote in a primary or caucus at all
 - \square Not sure

If subjects chose "Republican primary or caucus," they were asked:

- **20.** Which one of the following candidates will you vote for in that primary? [This list changes depending on which candidates are still running]
 - $\square \ {\rm Jeb} \ {\rm Bush}$
 - \square Ben Carson
 - $\hfill\square$ Chris
 Christie
 - $\hfill\square$ Ted Cruz
 - $\hfill\square$ John Kasich
 - $\hfill\square$ Rand Paul
 - $\hfill\square$ Marco Rubio
 - \Box Donald Trump
 - \Box Other
 - $\hfill\square$ No preference

If subjects chose "Democratic primary or caucus," they were asked:

- 21. Which one of the following candidates do you prefer? [This list changes depending on which candidates are still running]
 - \square Bernie Sanders
 - \Box Hillary Clinton
 - \square Other
 - $\hfill\square$ No preference

Thinking about the general election coming up in November 2016, if you decide to vote in this election [These questions change depending on which candidates are still running]

22. Who would you vote for if the election was a choice between...

- \Box Hillary Clinton
- \Box Donald Trump
- \Box Not Sure/won't vote

23. Who would you vote for if the election was a choice between...

- \Box Hillary Clinton
- $\hfill\square$ John Kasich
- \Box Not Sure/won't vote
- 24. Generally speaking, do you think of yourself as a ...
 - $\hfill\square$ Republican
 - \Box Democrat
 - $\hfill\square$ Independent
 - \Box Other (something else)

If respondents chose "Republican" or "Democrat," they were asked:

- 25. Do you consider yourself a strong \$repdem or not a very strong \$repdem?
 - \Box Strong
 - $\hfill\square$ Not strong

Otherwise, respondents were asked

- 26. Do you think of yourself as closer to the Republican party or the Democratic party?
 - $\hfill\square$ Closer to Republican
 - \Box Closer to Democratic
 - \square Neither
- 27. What percentage of the vote do you think the Democrat will get in November of 2016 if the election is a contest between the Democrat and the Republican? Take a guess and give it your best shot! To help you think about this, Barack Obama won 52 percent of the two-party vote against Mitt Romney in 2012.

What percentage of the two-party vote do you think the DEMOCRAT will win in 2016?