Macrointerest Across Countries

Memo to Editor and Reviewers

Method comparison. We follow R1's suggestion to compare DCPO with other methods, especially, Peterson et al. (2022)'s Wcalc in more detail. In the main text (p. XXXX), we state the rationale to use DCPO over Wcalc in this research and direct readers to a special appendix, Appendix XXX. In the new appendix, we discuss the methodological and operational differences between DCPO and Wcalc. Furthermore, we compare the outcomes from the two methods and point out the advantage of DCPO on yielding more efficient estimation by incorporating information from other countries and scaling.

Scaling. R1 also suggested us to consider employing the cumulative distribution function (CDF) of the normal distribution, as an alternative to the logistic transformation, for scaling responses on the unit interval within the DCPO framework. We acknowledge and value this suggestion. Both the logistic function and the normal distribution's CDF serve to convert variables into a CDF format. In DCPO, our preference for the logistic function is grounded in its inherent flexibility and enhanced tolerance for deviations from standard assumptions. Pertinently, within the macrointerest context, there is no compelling rationale to presume that the resulting scores are devoid of extreme values or adhere to a symmetric distribution. The logistic transformation exhibits greater leniency under such conditions compared to the normal CDF. On the other hand, we concur with R1 regarding the intuitive interpretability of the normal-based transformation. To address this, we have incorporated a specific annotation (Footnote XXX) in the main manuscript, thereby enlightening readers about alternative transformation methodologies. Additionally, the source code for DCPO is comprehensively accessible online, enabling users to modify transformation methods as they

see fit. For confidentiality purposes, this detail was omitted in the current draft but will be disclosed subsequent to the research's acceptance for publication.

Uncertainty. In response to R1's suggestion to provide more details about the uncertainty incorporation, we made a specific discussion in Footnote XXX. We used the "Method of Composition" to account for the uncertainty in the expost analysis based on the estimated latent variable together with others. This is a method that has been used in a series of latent variable analyses in political science. We listed several other applications and also direct readers to a more detailed technical note of how the method is incorporated in the DCPO framework.

Good/bad time. We adopted R1's suggestion of using the "good/bad times." We gave a clearer definition indicating the goodness specifically refers to economic growth when the first time the phrases are used (p. XXXX). Later in the theoretical setup, we borrowed R1's framing to indicate the exact relationship between economic growth and macrointerest (p. XXX).

We further accepted R2's suggestion to revis the summary of the empirical findings about the good/bad (economic) times to prevent overstatment (p. XXXX).

DCPOtools. We adopted R1's suggestion to move the discussion of data cleaning automation to Appendix XXX and provided more details about what the software helps in the data collection and janitor processes.

Syntax and framing. We appreciate the reviewers' careful reading and framing suggestions. Following them, we reorganized the introduction into three paragraphs to address the relevance of Macrointerest, the challenges faced by previous research, and the specific contribution and findings. We also corrected the syntax errors and framing unclarity as pointed out by the reviewers.

In the appendix, we added more information of the source surveys in order to give credit to data creators and enhance data-collection transparency (Appendix XXXX). R2 suggested that Figure A1 is hard to read. We split it into several smaller panels according to the continents of the involved countries. We also presented the full, numeric result of the primary analysis as requested.

Reference

Peterson, David A. M., Joanne M. Miller, Kyle L. Saunders, and Scott D. McClurg. 2022. "Macrointerest." *British Journal of Political Science* 52 (1): 200–220. https://doi.org/10.1017/S0007123420000356.