

Supplementary Information for “Does Media Coverage Drive Public Support for UKIP or Does Public Support for UKIP Drive Media Coverage?”

Diagram of fit and residuals for UKIP.Vote

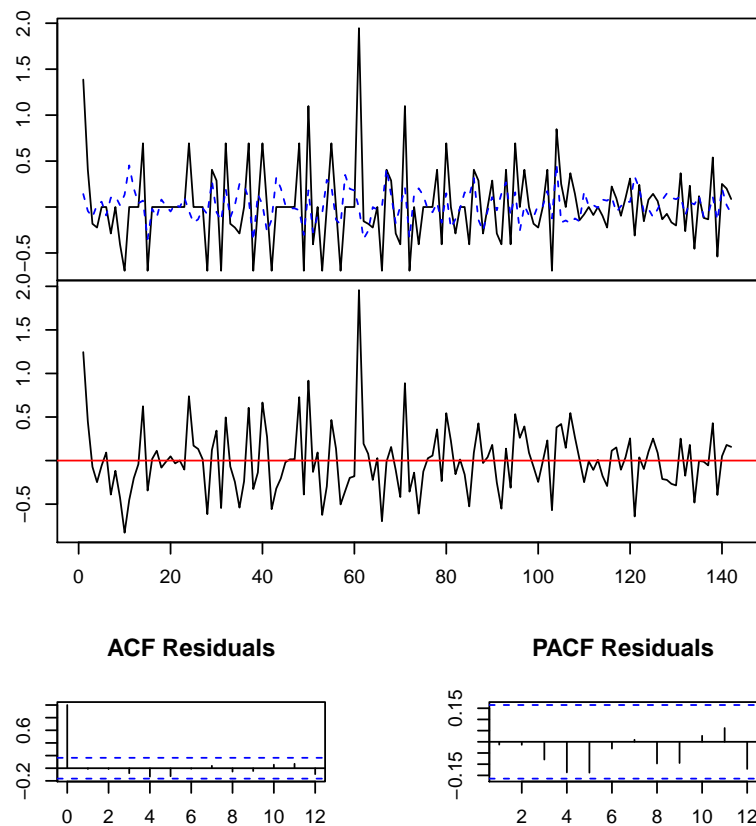


Figure 1: VAR Diagnostics for Support

Diagram of fit and residuals for UKIP.Articles

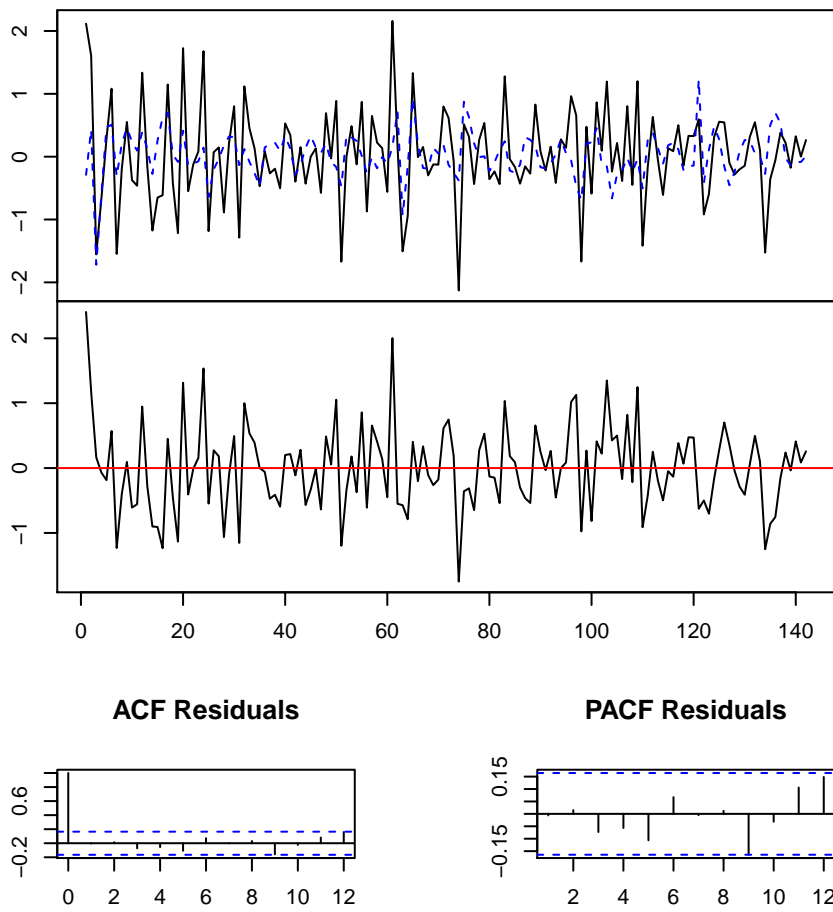


Figure 2: VAR Diagnostics for Articles

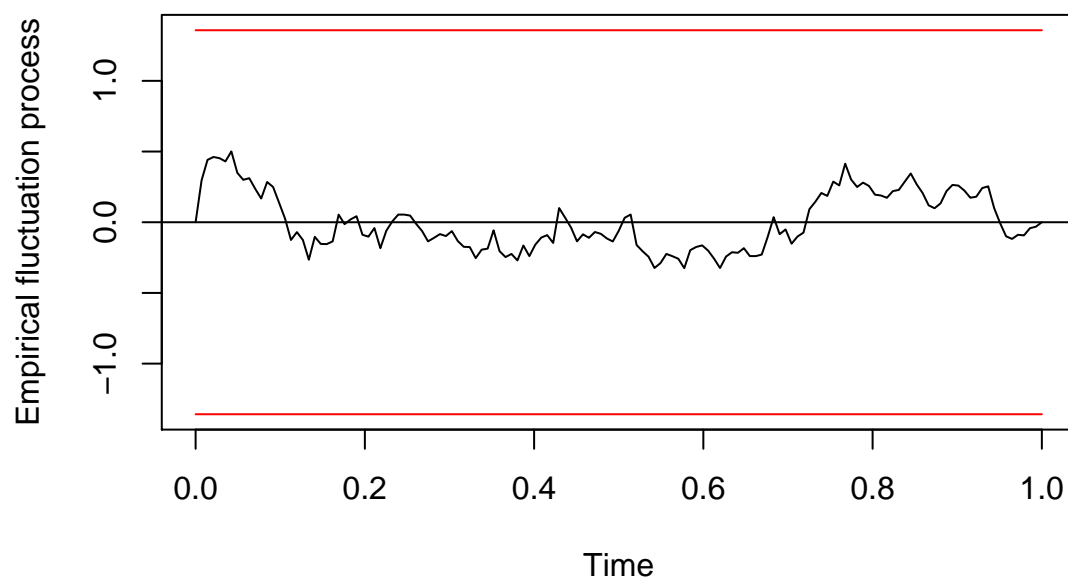
Breusch-Godfrey Test of serially correlated errors for VAR model

```
##  
## Breusch-Godfrey LM test  
##  
## data: Residuals of VAR object varmodel  
## Chi-squared = 20, df = 20, p-value = 0.2
```

Multivariate ARCH-LM test for heteroskedasticity in Var model

```
##  
## ARCH (multivariate)  
##  
## data: Residuals of VAR object varmodel  
## Chi-squared = 40, df = 40, p-value = 0.8
```

OLS-CUSUM of equation UKIP.Articles



OLS-CUSUM of equation UKIP.Vote

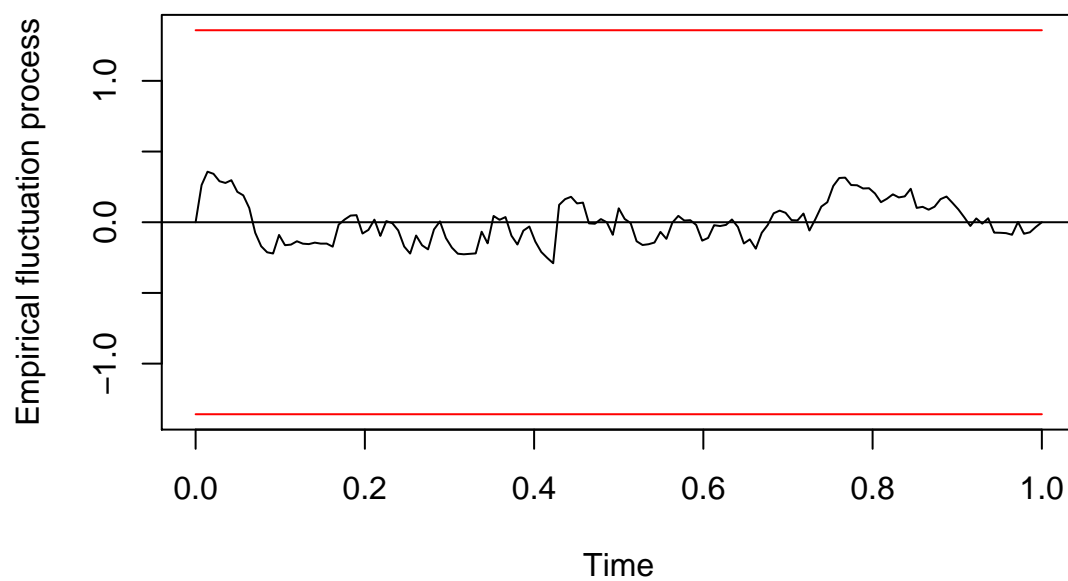


Figure 3: Checking temporal stability of VAR model with cumulative sums of residuals

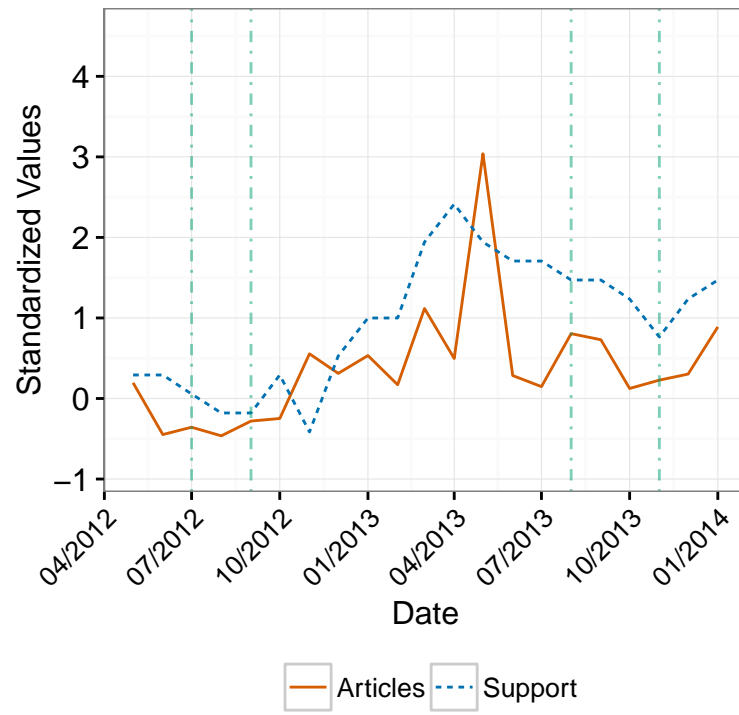


Figure 4: Standardized Time-Series with Green Dot-Dash Lines Indicating Non-Responsively Increasing Media Coverage, May 2012 to January 2014