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Political Trust and Media Freedom: An Ambiguous Relationship

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The views stated in this thesis are those of the author and not necessarily those of the supervisor, second assessor, Erasmus School of Economics or Erasmus University Rotterdam.

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I. Introduction

a. What is trust and why does it matter?

Trust in government is a multidimensional, complex, and ambiguous notion; and its relationship with democracy is rather paradoxical. On the one hand, trust is one of the bases of the legitimacy of political institutions and actors: in a democratic system, citizens delegate their sovereignty to these institutions and actors and trust the government will do what is best for them. On the other hand, a certain degree of “healthy distrust” in the interest of these actors is also present in a democracy. This skepticism is legitimated in a democratic system by providing citizens with ways to monitor the political institutions and politicians they supposedly trust (Christensen and Lægheid, 2005).

How do we define political trust? For the purposes of this paper, we will follow the OECD’s definition of trust in government: “Trust in government represents the confidence of citizens and businesses in the actions of government to do what is right and perceived as fair” (OECD, 2013).

And why is trust important? Trust empowers governors to carry out their job more freely and provides political institutions with greater support, empowerment that can be used in an appropriate way or not: political actors have their own motivation, which is not always aligned with the general interest (Swank, 2022).

Trust is commonly believed to be a necessary condition for any democratic system to subsist. Trust in government constitutes a *reserve of support* for when the government does not perform as expected (Turper and Aarts, 2015).

Trust is the pillar for the legitimacy of a democratic system and is vital for the success of many policies that rely on people’s behavior (for example tax compliance), as well as for the implementation of long-term plans (OECD, 2021).

Moreover, some have argued that lack of trust in institutions is one of the determinants of increased populism in the past years. In his article “The Legitimacy of Political Institutions: Explaining Contemporary Populism in Latin America”, David Doyle states that in countries where the political trust levels are low, citizens are more likely to be attracted by candidates who position themselves as “radical outsiders” (Doyle, 2011).

Moreover, Inglehart and Norris (2016) have empirically shown how mistrust of global and national governance is one of the main determinants of populist vote among citizens.

In another article written by Thais De Almeida, the author shows how the lack of political trust in the Brazilian government led to Bolsonaro’s victory in the elections of 2018. The corruption scandals, in which previous presidents like Dilma Roussef and Lula Da Silva were involved, severely undermined Brazilians’ trust in its own government, leading to a massive feeling of lack of representation and

political dissatisfaction among citizens. This turned out to be a favorable scenario for a conservative “political outsider” and extremist like Bolsonaro to step in. She empirically shows how this lack of representation and dissatisfaction is associated with Bolsonaro’s arrival to the government (De Almeida, 2020).

Trust has also been found to be relevant when it comes to law compliance. As the Department of Economic and Social Affairs of the United Nations puts it: “Greater public trust has been found to improve compliance in regulations and tax collections, even respect for property rights” (United Nations, 2021). A society with lower levels of trust in its government may find it more acceptable to act against the laws (Marien & Hooghe, 2011). This lack of compliance caused by low levels of trust in government can also jeopardize the stability of a democracy: lower political trust levels can weaken a government's efficacy and legitimacy of its actions, as well as its capability to create and enforce laws. As stated above, lower levels of political trust can affect the support for law compliance among citizens. A society that does not trust (or has little trust in) its government, is less likely to be willing to comply with the regulations created by it. In the absence of voluntary compliance, governments tend to enforce law using coercive measures, which undermines government effectiveness and the bases of democracy (Marien & Hooghe, 2011).

Given the relevance of political trust, it results highly important to study the factors determining it. In a democracy, information is a key determinant of public opinion, but do citizens base their trust in the government largely on information obtained from the media? The aim of this paper is to try to answer if freedom of press matters when determining trust in government.

Nevertheless, this is not an easy question to answer since there are several other factors affecting political trust. For example, it is worth mentioning that another important factor that shapes political trust is who is the sender of a message: if the information comes from a source that is aligned with the government views and contains a negative message, it is more likely to be believed by the public than if the adverse information comes from an anti-government source (Swank, 2021).

b. Trust and freedom of the press – an ambiguous relationship

What is press freedom? According to the Windhoek Declaration, signed at UNESCO’s seminar “Promoting an Independent and Pluralistic African Media” in Namibia in 1993, press freedom should be understood as a media system that is free, pluralistic and independent. Therefore, it seems natural to assume that more freedom of press leads to increased trust in government. Openness and transparency are seen as important ways of increasing trust in government in a range of studies. A United Nations forum on building trust argued that ‘to foster trust [any action] has to be transparent’ (Blind, 2006). Newton argues that ‘a belief in open government’ is one of the many variables that can have an impact upon trust (Newton, 2001). Other studies have pointed to the role of transparent policy-making in promoting trustworthiness (Levi and Stoker, 2000). However, one of the aims of this

paper is to show that the relationship between media freedom and trust can be complex and ambiguous.

On one hand, freedom of press may not increase trust in government for several reasons: first, it may take time to reverse deep-rooted notions of government secrecy in the public and that trust is based upon wider social relationships and that ‘once squandered’ it is very hard to rebuild. In addition, it may be that we are simply ‘expecting too much’ from transparency given the context of, on the one hand, political control and ‘spin’ and, on the other hand, increasingly negative journalism (O’Neill, 2006). Finally, it may be that increased media freedom results in more disclosure of government failures and mistakes.

On the other hand, freedom of press is necessary for political accountability and can therefore be a powerful tool to foster the public's trust in government since it shows that the government ‘has nothing to hide’ and the media acts as an overseer for politicians. In a democracy, journalists play a vital role in revealing the truth to citizens and holding governors to account (Council of Europe, 2021). Therefore, it is plausible to believe that, in general, more freedom of the press can increase trust in government.

However, I hypothesize that the model shown above is applicable for democratic regimes only. Why is this? The relationship between freedom of the press and political trust is different in a democracy than in an autocratic regime. In a democratic system, governors are accountable to the citizens since they have the power to reward or discipline them through periodic elections according to the politicians’ performance. In an autocracy, leaders are not subject to this general scrutiny since they rely on other tools to remain in power, such as force or the support of key interest groups (Zanardi et al., 2008).

Therefore, in a democracy, when political accountability is at stake, freedom of the press may play an important role in monitoring and disciplining politicians and hence determining trust in government. Citizens need freedom of the press in order to monitor politicians and “send them home” if they do not perform as expected. In an autocracy, there is no political accountability: citizens don’t have the power to elect a different government. In this context, with no political accountability, the media plays a much more insignificant role. If citizens fully trust the government (whether it is due to genuine trust that it is doing what is in the best interest of the people or due to “fear”) and there is no system through which they can reward or punish the politicians, then the media is not necessary in order for political trust to exist.

c. A ‘U shape’ relationship?

Contrary to what is expected, trust in government can be very high in deficient democracies or totalitarian regimes. For example, according to the consultancy firm Edelman, trust among Chinese

citizens in their government is a record 91 percent, the highest seen in a decade, while in the U.S. trust in government is at 39 percent (Edelman, 2022).

Why do citizens trust one of the less democratic governments in the world more than a well-established democracy? The underlying hypothesis is that the relationship between media freedom and trust has a U shape: in a totalitarian regime, there is usually no freedom of press (Russia and China rank 150 and 177 respectively among 180 countries in the 2021 World Press Freedom Index, constructed by Reporters Without Borders). Paradoxically, trust levels in those countries are quite high: citizens have no access to information from an independent source, they have little knowledge about the government and new information – which usually comes from a governmental source - plays a significant role in their levels of trust.

Interestingly, in well-established democracies with the highest scores in freedom of the press (i.e., Norway, Sweden, Finland and Denmark), trust in government is also very high: politicians have ‘nothing to hide’ and the free media acts as an overseer of their actions. This means that there is also a high level of political accountability.

The underlying assumption here is that media freedom and democracy move together. The fact that journalists are able to report freely about issues of public interest is a crucial indicator of democracy. In their report “Democracy Index 2020”, The Economist Intelligence Unit states that, in order for a country to be considered a full democracy, the media needs to be independent and diverse. We have also observed cases where increased freedom of press has contributed to confronting an autocratic government: for example, we have seen via the Twitter revolutions in North Africa how social media can be a useful tool for dissident mobilization in autocratic regimes (Pearson, 2013).

However, one shall be very careful when stating there is indeed a relationship between the variables. The ideas presented above are merely an analysis based on the existing literature and the data, but there is no empirical evidence proving it. For example, it is true that Nordic countries rank among the first ones when it comes to democracy indexes, political trust and freedom of the press rankings, but this does not mean that it is indeed media freedom that is causing political trust to be high. It is also true that China scores incredibly high when it comes to trust in government, and it is also known that it does not do the same when it comes to media freedom or democracy indexes. However, this is a mere observation of the data, and no conclusions can be drawn regarding the causal effect of one variable on the other at this stage.

As mentioned above, another factor that influences citizen’s perception of their government is the content of the message. If a politician is known for his or her aversion towards a certain political thinking, institution or group, a message containing positive information about it will have a much larger impact on the citizens’ perception of their government than a message that contains information that was expected. In the same way, if a representative of a government sends a message containing

negative information about an institution the government usually supports, this will have a larger impact on the government's credibility.

d. Variation in media freedom

The relationship between freedom of the press and trust can be difficult to analyze given clear endogeneity problems. The most relevant to be mentioned is the possibility that there is a reverse causality issue: freedom of the press may affect political trust, but, in its turn, political trust may also have an effect on media freedom. This is due to the fact that freedom of the press could be a powerful tool utilized by governments that want to increase trust.

It therefore becomes relevant to analyze the following: why do we observe different degrees of media freedom? What factors affect it? What incentives does a government have to modify the freedom of the media levels? One could say that freedom of the press consists of two components, one related to a government's actions while the other one is external to this. It results reasonable to believe that a government can affect media freedom levels up to a certain extent. Consider for example the 2014 murders of American journalists carried out by the Islamic group ISIS. This was a clear detrimental factor for media freedom that is external to the government's actions.

However, politicians can have an incentive to modify the freedom of the media due to current trust levels. If a government has "nothing to hide" but trust levels are somehow low, it may find it beneficial to promulgate laws that enhance freedom of the press since it would be a clear sign that it can be trusted and will probably have a positive impact on trust. Therefore, a democratic government that works in the society's best interests benefits from providing journalism with more freedom.

The same government may not choose to take actions that are detrimental for the freedom of the media. If this same government decides to lower media freedom levels, it will be seen as a signal that it is not as trustworthy as expected. Under certain extreme circumstances, however, where the safety of the citizens is at stake, it may become reasonable for a trustworthy government to have more control over the media (for example during the Covid-19 Pandemic). I will explore these factors in further sections.

In a third scenario, a traditionally autocratic government may decide to *lower* freedom of the press in order to increase trust in government. The difference here is that citizens have never had exposure to independent journalism and therefore do not perceive the reduction in freedom of the press as a sign of erosion of government trustworthiness. This increased control over the media will likely have a positive effect on trust, since the government is able to manipulate the news without the society perceiving this.

To tackle this endogeneity issue, in the following section I identify several external shocks to media freedom that can *potentially* be used in a later stage of this analysis in order to filter out the variation

in freedom of the press that originates from an external source. These factors are part of the external component of media freedom.

II. External shocks to freedom of press - some examples

a. The internet and social media

The disruption of the internet and the further social media revolution has played a major role in the determination of freedom of the press. Its impact has been, however, ambiguous: on the one hand, the internet has provided the media with new ways of communicating information, empowering freedom of press. On the other hand, this free flow of information has created a need to regulate content in order to, sometimes, protect the users (Jørgensen, 2001).

The internet and social media have boosted freedom of press in the following ways:

- It has become easier to disseminate information and reach an enormous number of users even with limited resources
- Suppressed media have encountered new means to reach the audience
- It has become harder for governments to censor media sources or individuals
- Almost anyone can now express their opinion through the internet

Before the internet, mass media was the main mediator of public opinion, with editors filtering the information that is transmitted to the audience. Media could not transmit all the information nor represent every public opinion; therefore, some sort of selection was necessary. Before the internet, the public played mainly a passive role as information recipients. The possibilities that an individual had to express his or her opinion on radio or TV was very limited (Jørgensen, 2001).

With the arrival of the internet, the general public (including journalists) gained access to new means of communication that provide the possibility to express a person's opinion. Social media has empowered ordinary citizens who can now publish instantly in the form of blogs, tweets, podcasts, Facebook postings and Instagram images (Pearson, 2013). The filtered mass media has been replaced by a system where individuals are not only receivers of information, but they can also interact, express their thoughts, and provide information. Social media platforms have become a space where diversity of opinion predominates, strengthening freedom of the press (Jørgensen, 2001).

However, social media is also an endless source of information for governments with the intention to have control over journalists and ordinary citizens. Through social media publications, a government can identify opponents and take the necessary actions to silence them. According to Pearson (2013), one of the major worries is the ever-increasing government regulation of media and social media

everywhere. He states that governments are quick to impose new regulations to control emerging social and technological situations but are reluctant to take them back once the reason for their creation has been gone or they are proved to be unfair. The anti-terror regulations that have been implemented globally give governments an unprecedented power to monitor the communication of all citizens. We will explore this topic further in the next section.

b. Counter-terrorism laws

After the terrorist attacks of September 11, 2001, in the United States as well as other terrorist-related incidents in other parts of the globe (i.e., Madrid 2004), governments have intensively introduced a wide range of instruments to monitor, prevent and control potential terrorist threats. As a result, we have seen how these counter-terrorism laws have negatively impacted journalism practice and other forms of expression (Workneh and Haridakis, 2021).

These anti-terrorist regulations have affected freedom of press by controlling the content of publications and through providing governmental agencies with unprecedented surveillance and monitoring powers, that adversely affected independent journalism. Even though several civil groups have pointed out the dangers of such laws, the convulsed context of political upheaval has enabled governments to implement such measures with very little political costs.

In the state's attempt to intervene terrorist threat at an early stage, by prohibiting the dissemination of ideas that could have led people to support a terrorist cause, media sources and citizens who were not involved in these potential attacks encountered their liberty of expression to be limited. For example, in response to the Council of Europe's requirement to criminalize any induction to terrorism, the publication of content that encourages terrorism became a criminal offence in the United Kingdom in 2006. However, the British concept of offence goes beyond the requirements of the Council and extends to *statements that glorify the commission or preparation of a terrorist act (in such a way as to suggest the act should be emulated)*. Even if the statement is unlikely to influence anyone and is remote from any act of terrorism, an offence can be committed if we are in the presence of a reckless publisher (Rowbottom, 2022). According to the legal scholar Andrew Cornford, this law can limit *'the freedoms to discuss controversial topics openly, and to share moral, political and religious opinions'*.

As an example, it results useful to analyze the "Muhammad Cartoon Crisis" that took place in Denmark in 2006, after the Danish cartoonist Kurt Westergaard published a caricature of the Prophet Muhammad wearing a bomb-shaped turban. This provoked violent protests by Muslims and prompted an attack that ended with the life of 12 people at the offices of a French satirical magazine (The New York Times, 2021). One year later, in 2006, we can observe that Denmark's position in the Freedom of the Press ranking prepared by the

organization “Reporters Without Borders” fell dramatically: in 2005, it was one of the most free countries when it comes to the media, taking the first place (along with other 7 countries), while in 2006 it held the 20th place (Reporters Without Borders, Freedom of the Press Rankings 2005 and 2006).

As we saw above, terrorist attacks could potentially be used as a tool to filter out the external variation in media freedom, since it can affect this variable externally, unrelatedly to government action. As previously mentioned, a terrorist attack committed against a journalist can be seriously detrimental for media freedom while it is not a variation that comes from a governmental source.

c. Covid-19 Pandemic

In their “2021 World Press Freedom Index: Journalism, the vaccine against disinformation, blocked in more than 130 countries”, the organization Reporters Without Borders has mentioned that there has been a dramatic deterioration of the freedom of the press after the Pandemic, including a worsened access to information and increased barriers to news coverages. With arguments based on the severity of the Pandemic, journalists have found themselves with limited or no access to information sources and reporting in the field. This results in journalists finding it extremely hard to cover sensitive stories, especially in Asia, the Middle East and Europe, the report states (Reporters Without Borders, 2021).

For example, the Iranian government reinforced controls over news coverage and intervened in journalists' trials with the aim of weakening the media's power to investigate the authorities' management of the Covid situation. In Egypt, the authorities went even further by simply banning any publication of covid-related statistics if they are not provided by the Ministry of Health.

The International Press Institute recorded as of April 2021 more than 600 Covid-19 related press freedom violations, including physical and verbal attacks to journalists, arrests or charges against journalists and media organizations presented by governments and restrictions to access information sources imposed by the government. This number shows the extent to which journalists have been victims of harassment and attacks while performing their jobs (International Press Institute, 2021).

d. Different types of shocks

It is worth noting that the freedom of the press shocks mentioned above had different effects on political trust. In some cases, the authorities may decide not to disclose information in order to hide the fact that they are not doing a good job. For example, the Covid-19 shock was more likely to generate a decrease in trust in governments. By not disclosing official information regarding the pandemic and denying access to certain data sources, the governments sent the message that they were not handling the situation properly and therefore there was a need to hide information to the public.

In some cases, however, authorities may choose to limit freedom of the press in order to achieve a general goal in the best interest of the public. For example, in the case of the counter-terrorism shock, the control over the media was based on the grounds of protecting the society, justification that is not present in the pandemic example. Therefore, when it comes to counterterrorism, the implementation of laws that are detrimental for freedom of the press tend to be supported by the public because when physical safety is at stake, citizens do not expect full disclosure of information. Consequently, this constitutes an example of cases where limiting freedom of the press can actually increase political trust and therefore an exception to the fact that freedom of the press is good for political accountability.

III. Data

a. Freedom of press

In order to analyze the role that freedom of press plays in determining trust in government, I collected freedom of press data from 2013 onwards from Reporters Without Borders, an international non-profit organization that is at the forefront of the defense and promotion of freedom of information and therefore produces research and reports on a number of core thematic issues related to freedom of press.

Since 2013, Reporters Without Borders has provided the World Press Freedom Index, a report that contains numerical scores for 180 countries and territories. Each country and territory are given a total press freedom score from 0 (worst) to 100 (best) on the basis of responses of experts to an 87 questions questionnaire prepared by the organization. The questions focus on the following criteria: pluralism, media independence, media environment and self-censorship, legislative framework, transparency, and the quality of the infrastructure that supports the production of news and information. It is translated to 20 languages, and it is answered by media professionals, lawyers, and sociologists. This qualitative analysis is combined with quantitative data on abuses and acts of violence against journalists during the period evaluated in order to compute the scores.

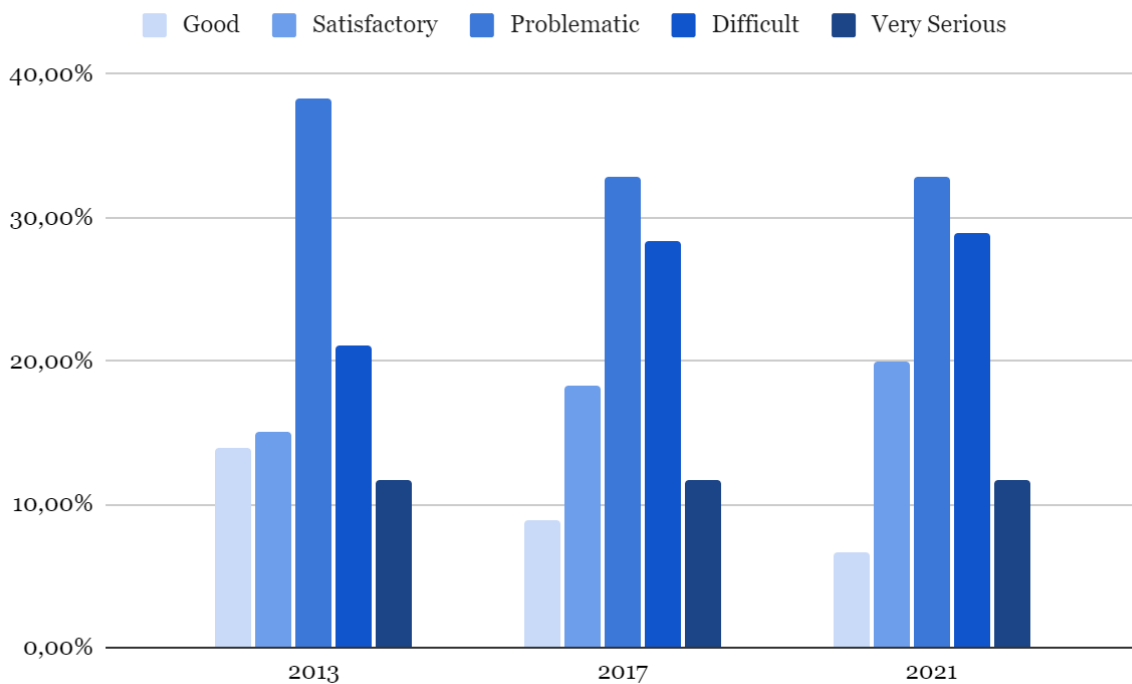
With regards to the data on abuses, a team of experts is assigned to each region to keep track of incidents of abuse and violence against journalists and the media. In addition, the experts rely on a network of correspondents in 130 countries. The indicator for Abuses contemplates the intensity and the number of incidents.

Countries in a certain year are classified into five categories taking into account the scores:

- 85 - 100 points: good
- 70 - 85 points: satisfactory
- 55 - 70 points: problematic
- 40 - 55 points: difficult
- 0 - 40 points: very serious

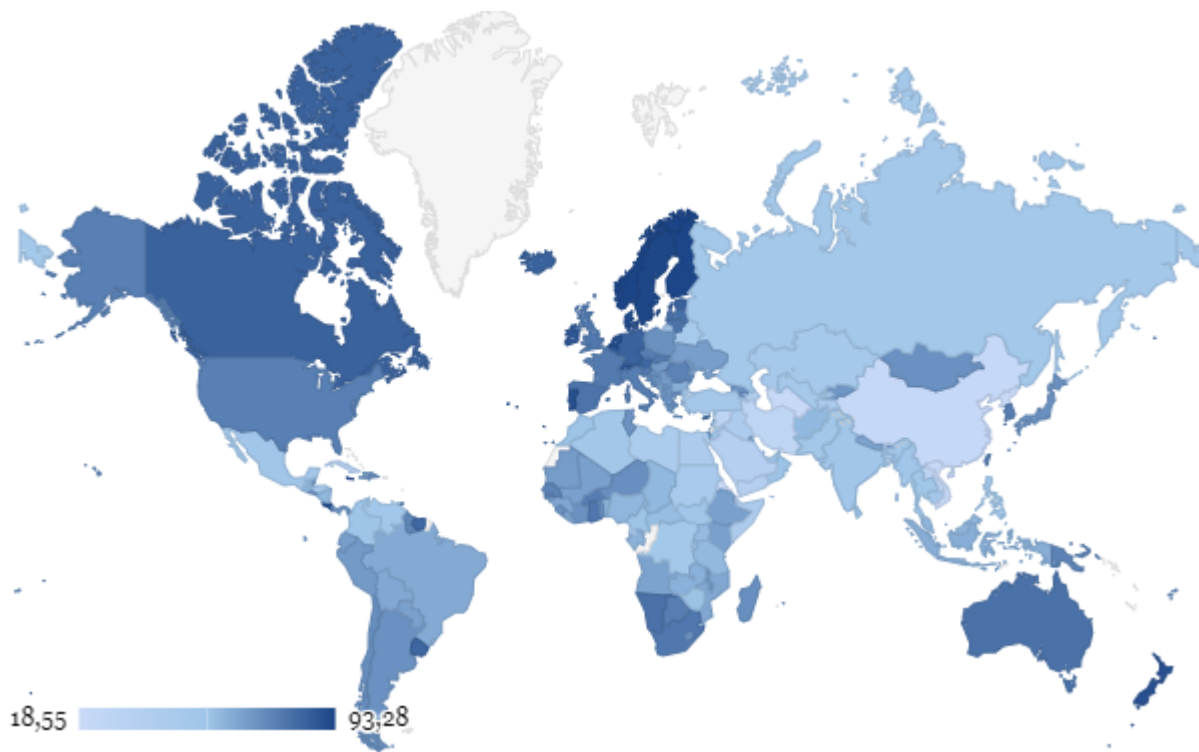
After observing the data, we can see that freedom of press scores have been quite stable across the past 8 years:

Trends in Press Freedom - Distribution of countries among the five press freedom categories



In addition, as of 2021 we can see that it is usually the most developed countries who score the highest in terms of freedom of press:

Freedom of the press per country - 2021



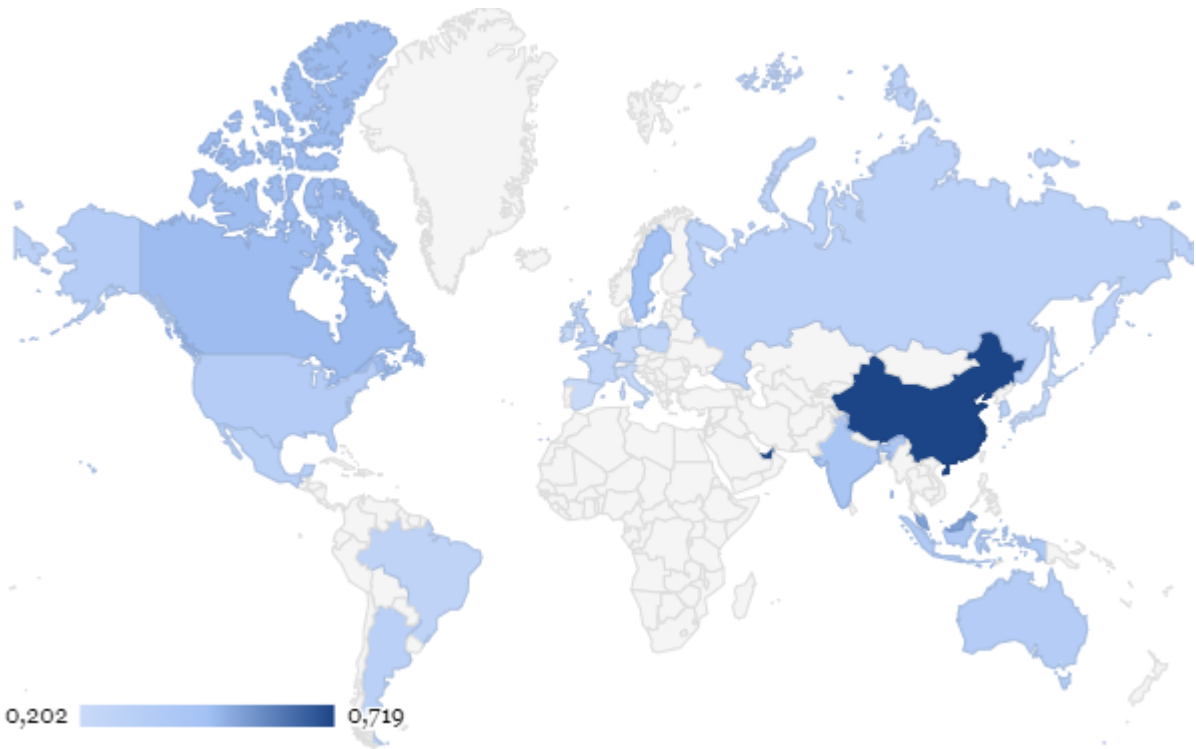
Source: Reporters Without Borders

b. Trust - Edelman

Trust in government is measured primarily by perception surveys. Therefore, with the purpose of analyzing the effect that freedom of press has on trust on institutions among countries, I collected trust data from Edelman, a global communications firm that has constructed a trust barometer for 32 countries since 2012. The participants of the survey are asked: on a scale from 1 to 9, how much do you trust your government? In order to create an indicator of trust, I created a dummy variable taking value 1 if the participant responded 5 or more and 0 otherwise. Afterwards, I calculated the share of the respondents whose dummy variable took value 1, and this percentage conforms the outcome variable: Trust.

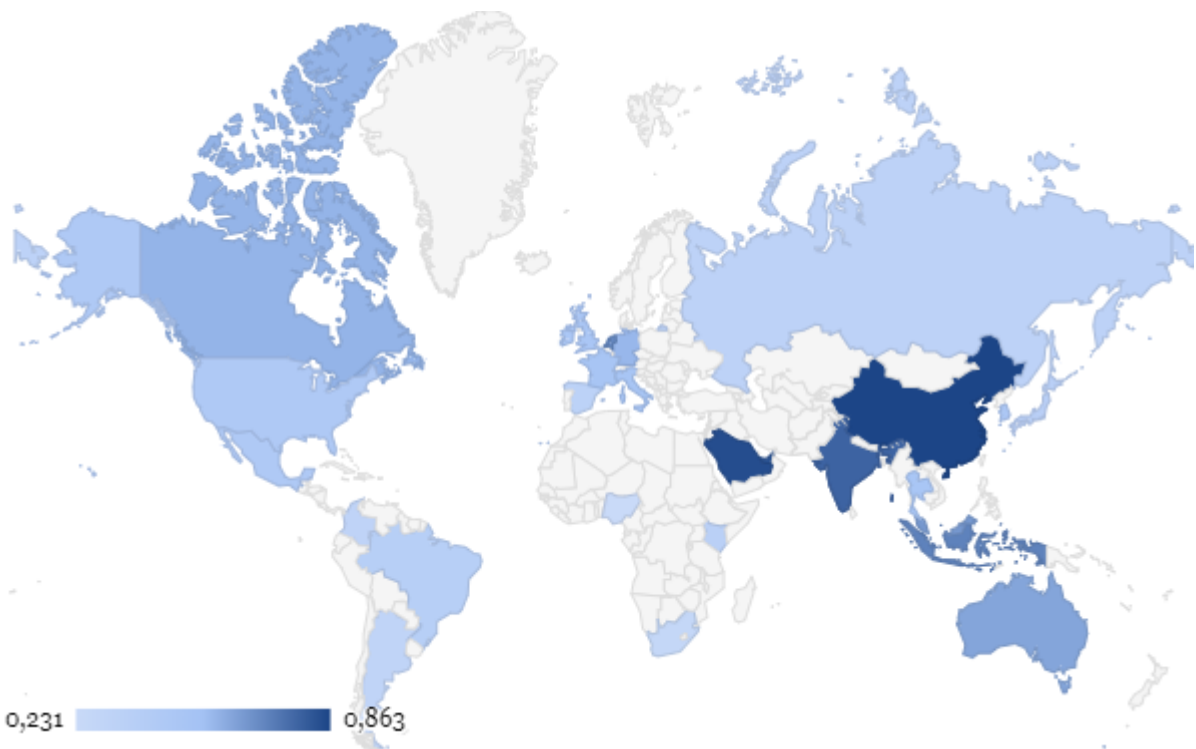
The following graphs compare the data from 2012 and 2021. As we can see, trust in government remains relatively stable, supporting O’Neill’s argument that it may be difficult to change citizens’ perception of their government.

Trust in government - 2012



Source: Edelman

Trust in government - 2021



Source: Edelman

c. Trust - alternative source: OECD

As explained above, in order to be able to work with this dataset, I transformed this survey data by calculating the percentage of people who have assigned a score higher to 5 in a scale from 1 to 10, so the higher is this percentage the higher is trust in government in a particular country and year.

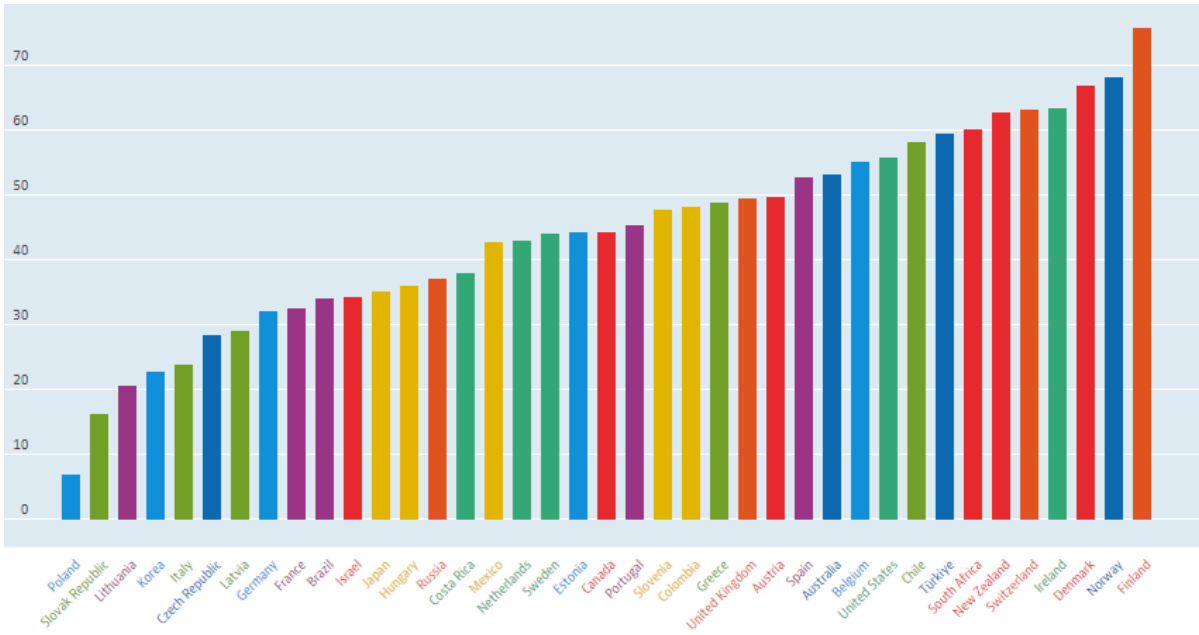
Naturally, this approach is far from perfect: there is a possibility that the percentage of people that is above the threshold is not representative of how much citizens trust their government. It could be the case, for example, that there are a lot of surveyed individuals who are positioned very close to the threshold but below it, and therefore they fall in value 0, creating a misrepresentation of the reality.

Therefore, I propose to use another dataset provided by the OECD, which is based on a survey where respondents need to answer “yes” or “no” to the following question: “In this country, do you have confidence in the national government? (They can also respond “I don't know”). Once again, the trust variable is the percentage of people who answered “yes” over the total number of respondents, so the higher the percentage the higher the trust in government in a country and in a particular year. Even though it is also a survey-based database, the advantage of the OECD data when compared to the dataset from Edelman is that instead of assigning a score, the surveyed individuals just answer “yes” or “no”, so the problems related to defining a threshold and assigning everyone above it one value and below it another value simply disappears.

Another advantage is that it includes 41 countries instead of 32 and there are almost no missing observations for the period it covers, which is 2010 to 2020.

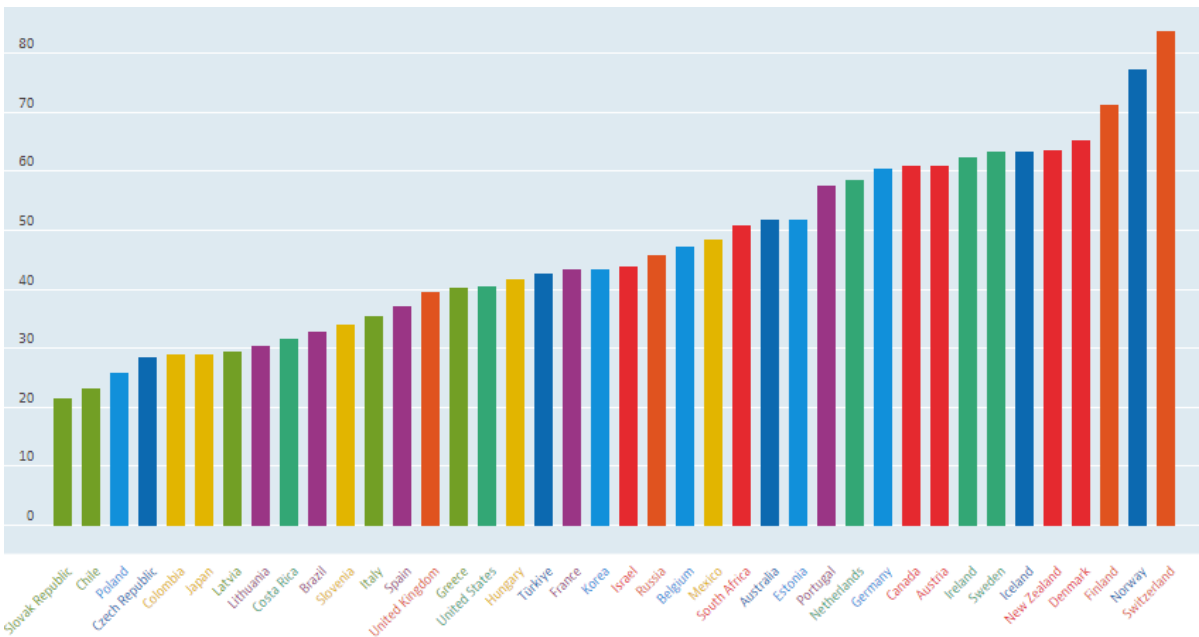
The main disadvantage is that it contains mainly OECD country members (although not only OECD members), which is not representative of the global population, and it has fewer overlapping years with the variable for freedom of the press, since it covers up to 2020.

Trust in government as percentage of respondents who said “yes” - 2006



Source: OECD

Trust in government as percentage of respondents who said “yes” - 2021



Source: OECD

d. Data limitations

It is important to mention that it has been impossible to find a dataset containing an objective trust score for each country in a particular year. Trust in government is intrinsically a belief: it is based on citizens' subjective opinion about politicians' capability of doing their job. Therefore, datasets are usually based on surveys where individuals assign a score on a particular scale or respond "yes" or "no" in order to express how much they trust their government in a particular year.

In addition to this, even though the dataset for freedom of the press is quite comprehensive, the publicly available data on trust is limited: the Edelman dataset used in this study contains 32 countries and it does not cover the whole period for all countries (there are some missing observations), which can be too small of a sample to obtain reliable results. The OECD database covers 41. However, as expressed above, it contains mainly OECD country members. This was, however, the most comprehensive dataset available as far as I am concerned.

Finally, in order to assess the quality of the data on trust, I run a correlation between both datasets. If the correlation is high, it would mean that two independent sources provide similar results which would lead one to believe that the data can be trusted. If this is not the case, it would cast doubt on the reliability of the data.

The correlation between the Edelman Trust variable and the OECD Trust variable is **0,59**. Even though the correlation coefficient is not extremely low, it is not as high as one could expect from two data sources measuring almost the same variable. This discrepancy between the two databases sows doubts about the reliability of the available data on trust.

IV. Empirical Strategy

In order to analyze the effect that freedom of the press has on political trust, one alternative could be to use a simple OLS regression, where a measurement of Trust would be the dependable variable and Freedom of the Press the independent variable.

a. Econometric specification: OLS regression

$$Trust = \beta_0 + \beta_1 FoP + \beta_2 Control\ 1 + \beta_3 Control\ 2 + e$$

However, the main problem is that there could be a reverse causality issue: there is a possibility that not only freedom of the press has an effect on trust but that also trust has an effect on freedom of the press. For example, if trust levels are low in a certain country, the government could use freedom of the press as a tool to increase political trust. This would mean that we cannot interpret the effect of freedom of the press on trust as causal, and therefore the endogeneity problem needs to be addressed.

In addition to this, even though some controls can be included, it is very likely that an omitted variable bias is also present in this regression: many variables can affect both freedom of the press and trust. These endogeneity problems imply that it won't be possible to interpret the results causally.

b. Instrumental Variables

Given the endogeneity issues mentioned above, the best approach to analyze the effect of the press on political trust appears to be instrumental variables. Instrumental variables are useful when the independent variable is endogenous (in other words, when it is correlated with the error term) since a good instrument solves all endogeneity problems. The procedure to overcome these endogeneity issues consist of finding an instrument, Z , which is uncorrelated with the error term but correlated with the independent variable or regressor and affects the outcome variable only through the regressor. An instrumental variable isolates the direct effect of the independent variable on the outcome, separating it from the unobserved sources of variability. In other words, it extracts the variation in the regressor that is uncorrelated to the error term. This variation can be then used to estimate its causal effect on the dependent variable.

As it is known, instrumental variables need to satisfy several conditions in order to be a suitable instrument to measure the effect of X on Y . First of all, there has to be a meaningful first stage, meaning that the instrument (Z) has to have a causal effect on X . In addition, Z can only affect Y through X and not through any other alternative channel. The latter is called the exclusion restriction and it also means that Z is uncorrelated with the error term.

The success of the instrumental variable approach resides on the plausibility of the exclusion restriction. In some cases (if not in most cases), it can be very difficult to find a variable that satisfies this condition.

Some of the external shocks presented in a previous section can potentially be successful instruments. In the case of the Internet, it is known that the most impactful shock happened with the internet revolution between 1989 and 2000, for which, unfortunately, there is no available data. In more recent years the variation in access to the internet has not been very pronounced.

When it comes to the impact of the Pandemic, given that it is a quite recent event, there is barely any data covering this period. The OECD database, for example, covers up to 2020. In addition, it has been an event of global dimensions, making it difficult to identify any significant variation among countries.

In the case of terrorism, however, it is possible to identify the impact of terrorism on a certain country and a certain year. In the following section, I therefore explore the possibility of utilizing this as an instrument for media freedom, among other potential instruments.

i. Edelman Trust dataset

This section contains analysis performed utilizing the variable Trust built with the Edelman dataset.

As I will show below, even though there are several potential instruments that have a meaningful first stage, it has proven to be extremely difficult to find an instrument that satisfies the exclusion restriction. As mentioned in the introduction, trust is a multidimensional and very complex concept and there are many ways in which it can be affected that are not related to freedom of the press.

Therefore, I propose to test three different instruments: even though they may not satisfy the exclusion restriction, if the three of them point in the same direction, it may be an indicator of the fact that freedom of the press does have an impact on political trust. However, it is very important to highlight that it won't be possible to claim the existence of a causal effect of freedom of the press on trust in government. I will explore the three proposed instruments below.

Terrorism

Based on the external shocks to freedom of the press showed in the previous section, I propose to utilize Terrorism as an instrument for freedom of the press. As explained in the previous section, terrorism can affect freedom of the press in the sense that, after a terrorist attack, governments may implement counter-terrorism laws that are detrimental for journalism by controlling or limiting the content of publications, providing governmental agencies with greater monitoring power, among other practices.

In order to collect data on terrorism, I relied on the Global Terrorism Index (GTI), which is a comprehensive study analyzing the impact of terrorism for 163 countries covering 99.7 per cent of the world's population.

The GTI report is produced by the Institute for Economics & Peace (IEP) using data from Terrorism Tracker and other sources. The GTI produces a composite score in order to provide an ordinal ranking of countries on the impact of terrorism. The GTI assigns each country a score on a scale from 0 to 10; where 0 represents no impact from terrorism and 10 represents the highest measurable impact of terrorism. I collected data for the period 2012-2021.

The index comprises four indicators: incidents, fatalities, injuries, and property damage. The overall index is a five year weighted average and it considers terrorist episodes according to the following definition of terrorism: 'a systematic threat or use of violence, by non-state actors, whether for or in opposition to established authority, with the intention of communicating a political, religious or ideological message to a group larger than the victim group, by generating fear and so altering (or attempting to alter) the behavior of the larger group.'

Therefore, the measure does not include the following incidents:

1. Acts of warfare, either irregular or conventional
2. Criminal violence orientated exclusively for profit, even if they emulate terrorist tactics such as car bombings and beheadings.
3. Violent antisocial behavior
4. Civil unrest
5. Isolated acts of violence by unbalanced individuals such as active shooter incidents, unless there is clear evidence the motives of the attack are consistent with the abovementioned definition of terrorism.

I run a 2SLS regression where the first stage shows the effect that the terrorism variable has on freedom of the press and the second stage regresses the external variation on freedom of the press (caused by terrorist attacks) on trust.

After proceeding in Stata, I obtained the following results:

Instrumental variables 2SLS regression

Number of obs	239
Wald chi2 (1)	4.58
Prob > chi2	0.0323
R-squared	0.2504
Root MSE	.16194

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.0046114	.0021542	-2.14	0.032	-.0088336	-.0003891
_cons	.76316	.1488556	5.13	0.000	.4714083	1.054912

Instrumented: FoP

Instruments: Terrorism

As it can be noted, the coefficient is very small, and it is not possible to draw any conclusions about the effect of freedom of the press on political trust.

As mentioned at the beginning of the section, terrorism is not, however, an adequate instrument for freedom of the press because the exclusion restriction is not being satisfied: terrorism can affect trust in government through many channels that are not related to freedom of the press. For example, the

presence of a terrorist attack can affect what people think about the state’s capabilities of protecting the population from a consecutive attack.

Number of journalists killed

Another potential instrument is the number of journalists killed in a certain country and year. This affects freedom of the press directly since it is one of the dimensions considered when building the freedom of the press index that was used to collect data on media freedom. Moreover, a higher number of journalists killed will prevent other journalists from doing their job if they fear it is a dangerous profession. Therefore, the number of journalists killed is expected to be detrimental for media freedom.

For consistency purposes, I extracted the number of journalists killed in each country for the period 2012-2022 from the database of Reporters Without Borders, the same entity that prepares the Freedom of the Press index. This indicator considers cases where the death of journalists and media professionals was linked to their journalistic activity, or the event occurred when performing tasks related to their profession. It does not consider journalists who passed away for reasons unrelated to their job or those deaths where the cause was not proved.

Once again, I run a 2SLS regression where the first stage shows the effect that the number of journalists killed has on freedom of the press and the second stage regresses the external variation on freedom of the press (caused by journalists’ deaths) on trust.

After proceeding in Stata, I obtained the following results:

Instrumental variables 2SLS regression

Number of obs	248
Wald chi2 (1)	0.54
Prob > chi2	0.4619
R-squared	.
Root MSE	.20611

Trust	Coefficient	Std. err.	Z	P > z	[95% conf. interval]	
FoP	.0024239	.003295	0.74	0.462	-.0040341	.008882
_cons	.2781219	.2277845	1.22	0.222	-.1683276	.7245714

Instrumented: FoP

Instruments: Killed

Once again, the coefficient for FoP is economically insignificant and therefore no conclusions can be drawn.

As in the case of terrorism, even though the instrument has a strong first stage, it is not a satisfactory instrument for freedom of the press due to the fact that the number of journalists killed can affect people's beliefs that governments are doing what is right and perceived as fair, especially in terms of guaranteeing human rights protection.

Number of abuses to journalists

Another variable considered as a potential instrument is the number of abuses to journalists in a certain country and year, which also has a direct impact on the media freedom variable, since it is one of the dimensions considered to build the index. In addition, journalists being imprisoned or taken as hostages may prevent other journalists from doing their job in a certain country because of fear of being victims of similar episodes. Therefore, these abuses against journalists are expected to have a negative impact on press freedom.

As in the case of the number of deaths, I collected the data for this instrument from the Reporters Without Borders database. The abuse indicator includes journalists who were imprisoned or taken as hostages in a certain country and a certain year. Once again, the indicator is built considering imprisonment and hostage episodes linked to the journalistic activity and only those that could be proved. However, in this case the data is available only from 2016 onwards.

The regression is similar to the one mentioned in the two previous cases. After instrumenting press freedom with the Abuses variable in Stata, the following results are obtained:

Instrumental variables 2SLS regression

Number of obs	168
Wald chi2 (1)	42.84
Prob > chi2	0.0000
R-squared	0.2201
Root MSE	.16203

Trust	Coefficient	Std. err.	Z	P > z	[95% conf. interval]
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FoP	-.0076795	.0011733	-6.55	0.000	-.0099792	-0.0053799
_cons	.9875476	-.0803546	12.29	0.000	.8300556	1.14504

Instrumented: FoP

Instruments: Abuses

The results are economically insignificant for this instrument as well. In addition, similar to what occurred with the other two instruments, the main issue is that the number of abuses can affect trust in government through a different channel than media freedom. The fact that a journalist is imprisoned may have an impact on citizens' beliefs that governmental institutions are treating journalists fairly. If a journalist is taken as a hostage, it may affect citizens' conception of the capabilities of the government to protect civilians.

ii. OECD Trust dataset

In this section I perform the same IV analysis as in the previous section but utilizing the OECD Trust dataset as the variable for trust instead of the Edelman dataset. The concern about the validity of the instrumental variables remains the same.

Terrorism

After instrumenting freedom of the press with terrorism and replacing the trust variable built with the Edelman dataset with the one from OECD, I obtain the following results:

Instrumental variables 2SLS regression

Number of obs	314
Wald chi2 (1)	0.46
Prob > chi2	0.4980
R-squared	.
Root MSE	15.541

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.1068522	.1576715	-0.68	0.498	-.41588288	.2021783
_cons	50.91022	12.50063	4.07	0.000	26.40942	75.41101

Instrumented: FoP

Instruments: Terrorism

As we can see, the results are economically and statistically insignificant.

Number of journalists killed

After instrumenting freedom of the press with number of killed journalists and replacing the trust variable built with the Edelman dataset with the one from OECD, I obtain the following results:

Instrumental variables 2SLS regression

Number of obs	321
Wald chi2 (1)	9.37
Prob > chi2	0.0022
R-squared	0.1078
Root MSE	14.728

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	.5169527	.1689082	3.06	0.002	.1858988	.8480066
_cons	2.125181	13.41522	0.16	0.874	-24.16817	28.41853

Instrumented: FoP

Instruments: Killed

In this case, we observe that the results are once again economically insignificant (although more significant than before) and statistically significant.

Number of abuses to journalists

After instrumenting freedom of the press with the number of abuses to journalists and replacing the trust variable built with the Edelman dataset with the one from OECD, I obtain the following results:

Instrumental variables 2SLS regression

Number of obs	201
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Wald chi2 (1)	1.69
Prob > chi2	0.1937
R-squared	.
Root MSE	17.26

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.2837052	.2182636	-1.30	0.194	-.711494	.1440836
_cons	67.06242	17.17944	3.90	0.000	33.39134	100.7335

Instrumented: FoP

Instruments: Abuses

The results in this case remain statistically and economically insignificant.

iii. Democracies and autocracies

In order to test the ‘U-shape’ hypothesis, I believe it could be interesting to split the sample into democracies and non or less democratic observations and run the same analysis as before. I obtained data on democracies from the Economist Intelligence Unit (EIU), who has built a Democracy Index for more than 180 countries since 1997. The index is based on a total of 60 indicators that are grouped into five categories: electoral process and pluralism, civil liberties, functioning of government, political participation, and political culture.

Countries are assigned a score for each category each year, which is between 0 and 10, and the overall rating is an average of the five categories. The closer to ten, the closer to a full democracy while the closer to zero means the closer to an authoritarian regime.

I then proceeded by splitting the sample into two: if the score for democracy is above 5, the observation is part of the democracy sample while if it is below, it is part of the non or less democratic. This means that a country in a certain year can be above the threshold and in the following year below it.

I run the 6 same regressions as previous sections, but now I proceed to do so for each sample, meaning I obtained 12 different results.

The results for the Edelman dataset remain all economically insignificant and can be found in the appendix.

For the OECD dataset, I obtained the following results¹:

Democracies sample

Instrument	FoP	Std. err.	P > z
Terrorism	.1545152	.2864113	0.590
Killed	.8820413	.4412327	0.046
Abuses	.4921147	.5103202	0.335

Not/less democratic sample

Instrument	FoP	Std. err.	P > z
Terrorism	-2.1142	.4683903	0.000
Killed	-31.3429	173.4706	0.857
Abuses	-2.10827	.6322962	0.001

For the democracy sample, the only results that are statistically significant occur when the instrument *number of journalists killed* is used, but the coefficient is very small (.88). However, despite the significance, all coefficients are positive.

For the non or less democratic sample, all coefficients are negative but very small in the case of *terrorism* and *number of abuses*, which are the ones that are statistically significant.

In the case of the instrument *number of journalists killed*, the coefficient is notable (-31.34) but not statistically significant.

iv. Controlling for institutions

One variable that can affect both media freedom and trust is the quality of institutions: better institutions protect journalists so they can do their job freely, increasing media freedom levels, while better institutions also lead to increased trust levels.

In a report written by Irene Khan, UN Special Rapporteur on the promotion and protection of the right to freedom of opinion and expression, the author mentions that the underlying cause of increased

¹ Full results are shown in the appendix.

violence against journalists is not the lack of legislation but the lack of compliance and implementation of the laws (Khan, 2022). It becomes clear that better institutions would ensure these laws are enforced, having a positive impact in media freedom.

Moreover, several publications have shown that institutions are one of the main sources of variation of political trust among countries. Charron and Rothstein have found compelling evidence that institutional quality is one of the main determinants of trust. It is the good quality of institutions (in the sense of institutions that are transparent, free of corruption and impartial) that builds trust in government (Charron & Rothstein, 2017).

Given the fact that institutional quality is very likely to affect both the regressor and the outcome variable, it is important to control for it to avoid an omitted variable bias. In this case, institutional quality is expected to impact both trust and media freedom positively, meaning that we could be under the presence of an overestimation of the results.

In order to control for institutional quality, I collect data on institutions from the Global Innovation Index, a ranking of global economies based on their innovation capabilities that is published by the World Intellectual Property Organization (WIPO), a specialized agency of the United Nations.

The Global Innovation Index is also used by the World Bank to build its *institutions* indicator and it includes approximately 130 countries. One of the sub-categories of this index is institutions, which shows the institutional framework of an economy and is composed of 3 pillars: political, regulatory, and business environment. Each pillar is, in its turn, composed of different factors:

1. Political Environment:

- a. Political and operational stability: obtained from the Political, legal, operational or security risk index built by IHS Markit, which measures the likelihood and severity of political, legal, operational or security risks affecting business operations.
- b. Government effectiveness: obtained from the Government effectiveness index published by the World Bank, which reflects perceptions of the quality of public services, the quality of the civil service and the degree of its independence from political pressures, the quality of policy formulation and implementation, and the credibility of the government's commitment to such policies.

2. Regulatory Environment:

- a. Regulatory quality: obtained from the Regulatory quality index published also by the World Bank, and which reflects perceptions of the ability of the government to formulate and implement sound policies and regulations that permit and promote private-sector development.

- b. Rule of law: measured by the Rule of Law Index published by the World Bank. It reflects perceptions of the extent to which agents have confidence in and abide by the rules of society, and in particular the quality of contract enforcement, property rights, the police and the courts, as well as the likelihood of crime and violence.
- c. Cost of redundancy dismissal: measure the cost of advance notice requirements and severance payments due when terminating a redundant worker, expressed in weeks of salary. Published by the World Bank.

3. Business Environment:

- a. Ease of starting a business: the source for this indicator is the World Bank's *Doing Business* report, which records all procedures officially required, or commonly undertaken in practice, for an entrepreneur to start up and formally operate an industrial or commercial business, as well as the time and cost to complete these procedures and the paid-in minimum capital requirement. Each economy is then assigned a score.
- b. Ease of resolving insolvency: as above, *Doing Business* studies the time, cost and outcome of insolvency proceedings involving domestic legal entities. These variables are used to calculate the recovery rate, which is recorded as cents on the dollar recovered by secured creditors through reorganization, liquidation, or debt enforcement (foreclosure or receivership) proceedings.

I run the same regressions as in previous sections adding institutions as a control variable. Below I present the results obtained.

When using the Edelman trust dataset, all results obtained are rather economically or statistically insignificant and they can be found in the appendix.

For the OECD dataset, I obtained the following results²:

Democracies sample

Instrument	FoP	Std. err.	P > z
Terrorism	-.0953401	.2732369	0.727
Killed	.4854106	.3521358	0.403
Abuses	-.2339827	.700725	0.738

² Full results are shown in the appendix.

Not/less democratic sample

Instrument	FoP	Std. err.	P > z
Terrorism	-2.018734	0.4306392	0.000
Killed	-38.60794	300.0588	0.898
Abuses	-1.841687	.4519703	0.000

As we can see, the results after controlling for institutions do not vary considerably. In the case of the non or less democratic sample, the coefficients for media freedom are statistically significant when the instruments *terrorism* and *abuses* to journalist are used, but they are pretty small.

When utilizing the *number of journalists killed* as an instrument, the coefficient becomes economically much more significant, but the statistical significance is not met.

c. Interpretation of results

As per the above section, it becomes clear that it is not possible to establish a causal relationship between the variables. The instruments proposed were not able to fulfill the necessary conditions to be suitable instruments and despite this the results obtained were insignificant. For the full sample, the coefficients obtained using the OECD Trust dataset are, nevertheless, bigger than the ones obtained with Edelman. However, the direction of the effects obtained with the OECD dataset point to opposite directions: when using the instruments *Terrorism* and *Abuses* the effect of media freedom on trust is negative, while the one obtained when using *Killed Journalists* is positive.

When splitting the sample based on the democracy index, we can see that when using the OECD dataset all coefficients for the democracy dataset are positive while the ones for the non or less democratic dataset are negative. However, coefficients are typically quite small and/or statistically insignificant.

Despite the insignificance of results, I think it could be interesting to observe the correlation between media freedom and political trust. If there is indeed a significant correlation between the variables, it could be said that they are somehow related. Nevertheless, it is worth mentioning that this would not mean that this relationship can be interpreted as causal.

I commence by running the correlation between the regressor and the outcome variable for the full set. In addition to this, I consider it could be interesting to once again divide the set into *democracies* and *non-democracies or less democratic* observations. The idea behind this is to observe if in the democracies set, the correlation between the variables is more positive than in the set of the non or less democratic observations given the “U-shape” hypothesis presented in the introduction: in a well-established democracy, the more freedom of the press is correlated with more trust in government, but as we move to the other side of the democratic scale, we notice that there are also autocratic regimes where the media freedom levels are very low but the trust in government is quite high.

I obtained the following results:

Using Edelman Trust dataset

Correlation Coefficient	Full Set	Democracies	Non/Less Democratic
	-0.51	-0.39	-0.65

Using OECD Trust dataset

Correlation Coefficient	Full Set	Democracies	Non/Less Democratic
	0.33	0,52	-0.64

What we can see is that, in the case of the Edelman trust dataset, the coefficient is less negative for the democracy sample, but it is still negative. In the case of the OECD dataset, it is positive in the case of democracies and negative in the case of less democratic observations, which is in fact very similar to the one obtained with Edelman.

Given the ambiguity of the results, it is not possible to draw any conclusions. However, it is worth mentioning that this is no more than a correlation coefficient and, once again, it does not enable us to arrive at any conclusions nor to interpret any results as causal, even if the results were not ambiguous.

In addition, it is also important to highlight that there is a possibility that the division of the observations between democracies and non or less democratic doesn't represent reality; there could be, for example, several observations very close to the threshold which are very similar and are

nevertheless split into two different samples. It can also happen that a country in a certain year is included in the democracies sample while in the following year it falls above the threshold and under the non-democratic one, a fact that can be questionable.

V. Conclusions and limitations

The research question of this thesis has proved to be very difficult to address. Given the endogeneity problems mentioned above, reverse causality and omitted variable bias, I was able to identify the instrumental variables approach as the most suitable way of addressing the research question.

However, after trying to identify a proper instrument, I arrived at the conclusion that it is almost impossible to establish a causal relationship between media freedom and political trust. The variables proposed have proven to be poor instruments for freedom of the press given not only the fact that they could not fulfill the exclusion restriction but also lack of economic and statistical significance of the results. It has therefore been impossible to find a variable that could fulfill the conditions required to be a suitable instrument.

An alternative approach could have been to run an OLS regression analysis and control for all possible omitted variables that could have an effect on both the regressor and the outcome variables. However, even though controlling for potential omitted variables could have helped, I believe that it would have still not been possible to interpret the results as causal. This is due to the fact that both the independent and dependent variables are quite complex and multidimensional and there could be an infinity of variables affecting both.

Since the instrumental variables approach has failed and the OLS regression doesn't seem to be a viable solution to the endogeneity problems, one conclusion of this piece of work is that it has proven to be almost impossible to estimate the causal effect of media freedom on political trust.

In addition to this, another aspect that is worth mentioning is the lack of data. As mentioned above, even though I was able to access a large and comprehensive dataset for media freedom, journalists' deaths, journalists abuses and terrorism, one of the datasets for trust is available only for 32 countries with some years of data missing for certain countries, while the other dataset covers mainly OECD countries. In addition, in the case of the Edelman dataset, a score was provided by the respondents, and I assigned a value according to a threshold, which is far from a perfect representation from reality. As far as I know, this is, however, the best approach available to work with a dataset of these characteristics.

On top of that, the correlation between the two trust variables proved to be not as high as expected, raising questions about the reliability of the data.

These issues could have an impact on the study, which needs to be highlighted. They were, however, the best datasets available to my knowledge.

The main conclusion is that, even though there are several publications stating that there is a causal relationship between these two variables, there is no empirical evidence of the causal effect of media freedom on trust in government.

Even though I am aware of the limitations of this study, and it has not been possible to interpret the results as causal, I also believe that this lack of results is still informative and compelling. Despite the fact that we can find several examples of countries where the relationship between freedom of the press and political trust is positive in democracies (i.e., Norway) and negative in autocracies (i.e., China), we cannot state there is a causal relationship between the variables. This therefore does not provide any evidence to support the common belief that one has an effect on the other and due to the inability to draw any conclusions one should remain very careful about what is stated regarding the relationship between these two variables.

a. What can “finding nothing” can tell us?

When conducting economic research, it is usually hoped that results will confirm previous beliefs or will rather prove the effect was contrary to what was expected. It is commonly believed that statistical and economic significance is often interpreted as providing greater information than nonsignificance.

However, it could also be the case that non-significant results are interesting because they change what we previously believed. In this case, several publications showed that there was indeed a clear relationship between media freedom and political trust (for example “Public Trust and Press Freedom”, Yakovlev, 2019) while the insignificance of the results show this relationship is more complex than expected, which is also an informative and interesting finding.

Finally, it may be the case that, simply, some theoretical notions have a solid empirical proof while other theoretical notions have little or no empirical basis at all (Swank, 2022). Sometimes the data does not confirm our previous beliefs, but instead of being a discouragement it should be an inspiration for further research.

Appendix – Stata Outputs

1. Full sample - Edelman - No controls - Terrorism

Ivregress 2sls Trust (FoP=Terrorism)

Instrumental variables 2SLS regression

Number of obs	239
Wald chi2(1)	4.58
Prob > chi2	0.0323
R-squared	0.2504
Root MSE	.16194

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.0046114	.0021542	-2.14	0.032	-.0088336	-.0003891
_cons	.76316	.1488556	5.13	0.000	.4714083	1.054912

Instrumented: FoP
 Instruments: Terrorism

2. Full sample - Edelman - No controls - Killed

Ivregress 2sls Trust (FoP=Killed)

Instrumental variables 2SLS regression

Number of obs	248
Wald chi2(1)	0.54
Prob > chi2	0.4619
R-squared	.
Root MSE	.20611

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	.0024239	.003295	0.74	0.462	-.0040341	.008882
_cons	.2781219	.2277845	1.22	0.222	-.1683276	.7245714

Instrumented: FoP
 Instruments: Killed

3. Full sample - Edelman - No controls - Abuses

Ivregress 2sls Trust (FoP=Abuses)

Instrumental variables 2SLS regression

Number of obs	168
Wald chi2(1)	42.84
Prob > chi2	0.0000
R-squared	0.2201
Root MSE	.16203

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.0076795	.0011733	-6.55	0.000	-.0099792	-.0053799
_cons	.9875476	.0803546	0.000	.8300556	.8300556	1.14504

Instrumented: FoP
 Instruments: Abuses

4. Full sample - OECD - No controls - Terrorism

Ivregress 2sls TrustOECD (FoP=Terrorism)

Instrumental variables 2SLS regression

Number of obs	314
Wald chi2(1)	0.46
Prob > chi2	0.4980
R-squared	.
Root MSE	15.541

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.1068522	.1576715	-0.68	0.498	-.4158828	.2021783

_cons	50.91022	12.50063	4.07	0.000	26.40942	75.41101
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Instrumented: FoP
Instruments: Terrorism

5. Full sample - OECD - No controls - Killed

Ivregress 2sls TrustOECD (FoP=Killed)

Instrumental variables 2SLS regression

Number of obs	321
Wald chi2(1)	9.37
Prob > chi2	0.0022
R-squared	0.1078
Root MSE	14.728

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	.5169527	.1689082	3.06	0.002	.1858988	.8480066
_cons	2.125181	13.41522	0.16	0.874	-24.16817	28.41853

Instrumented: FoP
Instruments: Killed

6. Full sample - OECD - No controls - Abuses

Ivregress 2sls TrustOECD (FoP=Abuses)

Instrumental variables 2SLS regression

Number of obs	201
Wald chi2(1)	1.69
Prob > chi2	0.1937
R-squared	.
Root MSE	17.26

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.2837052	.2182636	-1.30	0.194	-.711494	.1440836

_cons	67.06242	17.17944	3.90	0.000	33.39134	100.7335
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Instrumented: FoP
Instruments: Abuses

7. Full sample - Edelman - Control for institutions - Terrorism

Ivregress 2sls Trust Institutions (FoP=Terrorism)

Instrumental variables 2SLS regression

Number of obs	235
Wald chi2(1)	3.16
Prob > chi2	0.2062
R-squared	.
Root MSE	.20703

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.020167	.0126166	-1.60	0.110	-.0448951	.0045611
Institutions	.0118839	.0079264	1.50	0.134	-.0036516	.0274194
_cons	.9645019	.300421	3.21	0.001	.3756875	1.553316

Instrumented: FoP
Instruments: Institutions Terrorism

8. Full sample - Edelman - Control for institutions - Killed

Ivregress 2sls Trust Institutions (FoP=Killed)

Instrumental variables 2SLS regression

Number of obs	244
Wald chi2(1)	0.83
Prob > chi2	0.6606
R-squared	.
Root MSE	.28044

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]
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FoP	.0098104	.0135663	0.72	0.470	-.016779	.0363999
Institutions	-.0065506	.0082306	-0.80	0.426	-.0226823	.0095811
_cons	.2523235	.3463279	0.73	0.466	-.4264667	.9311137

Instrumented: FoP
Instruments: Institutions Killed

9. Full sample - Edelman - Control for institutions - Abuses

Ivregress 2sls Trust Institutions (FoP=Abuses)

Instrumental variables 2SLS regression

Number of obs	164
Wald chi2(1)	54.59
Prob > chi2	0.0000
R-squared	0.3467
Root MSE	.14927

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.0101344	.001379	-7.35	0.000	-.0128371	-.0074317
Institutions	.0053884	.001148	4.69	0.000	.0031383	.0076385
_cons	.7553684	.069069	10.94	0.000	.6199956	.8907412

Instrumented: FoP
Instruments: Institutions Abuses

10. Full sample - OECD - Control for institutions - Terrorism

Ivregress 2sls TrustOECD Institutions (FoP=Terrorism)

Instrumental variables 2SLS regression

Number of obs	311
Wald chi2(1)	81.60
Prob > chi2	0.0000

R-squared	0.1348
Root MSE	13.982

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.7446757	.2369079	-3.14	0.002	-1.209007	-.2803447
Institutions	1.178127	.1958843	6.01	0.000	.7942005	1.562053
_cons	8.679832	7.182916	1.21	0.227	-5.398425	22.75809

Instrumented: FoP

Instruments: Institutions Terrorism

11. Full sample - OECD - Control for institutions - Killed

Ivregress 2sls TrustOECD Institutions (FoP=Killed)

Instrumental variables 2SLS regression

Number of obs	318
Wald chi2(1)	76.95
Prob > chi2	0.0000
R-squared	0.1946
Root MSE	13.917

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	.0083699	.3984869	0.02	0.983	-.7726502	.7893899
Institutions	.6161537	.3164892	1.95	0.052	-.0041537	1.236461
_cons	-6.160402	9.264053	-0.66	0.506	-24.31761	11.99681

Instrumented: FoP

Instruments: Institutions Killed

12. Full sample - OECD - Control for institutions - Abuses

Ivregress 2sls TrustOECD Institutions (FoP=Abuses)

Instrumental variables 2SLS regression

Number of obs	198
Wald chi2(1)	37.34
Prob > chi2	0.0000
R-squared	.
Root MSE	21.245

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-2.335259	.6790994	-3.44	0.001	-3.66627	-1.004249
Institutions	2.512618	.5434958	4.62	0.000	1.447385	3.57785
_cons	30.31927	16.36925	1.85	0.064	-1.763866	62.4024

Instrumented: FoP

Instruments: Institutions Abuses

13. Full sample - Edelman - Control for institutions and democracy - Terrorism

Ivregress 2sls Trust Institutions Democracy (FoP=Terrorism)

Instrumental variables 2SLS regression

Number of obs	207
Wald chi2(1)	8.11
Prob > chi2	0.0437
R-squared	0.1493
Root MSE	.17167

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.0175313	.0073068	-2.40	0.016	-.0318523	-.0032104
Institutions	.0007885	.0020835	0.38	0.705	-.003295	.004872
Democracy	.7974621	.4257539	1.87	0.061	-.0370002	1.631924
_cons	1.068492	.2530913	4.22	0.000	.5724419	1.564542

Instrumented: FoP

Instruments: Institutions Democracy Terrorism

14. Full sample - Edelman - Control for institutions and democracy - Killed

Ivregress 2sls Trust Institutions Democracy (FoP=Killed)

Instrumental variables 2SLS regression

Number of obs	215
Wald chi2(1)	0.95
Prob > chi2	0.8131
R-squared	.
Root MSE	.37579

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	.0191157	.0273984	0.70	0.485	-.0345842	.0828157
Institutions	.0012619	.004542	0.28	0.781	-.0076402	.101639
Democracy	-1.201683	1.554104	-0.77	0.439	-4.24767	1.844305
_cons	-.1896129	.9658493	-0.20	0.844	-2.082643	1.703417

Instrumented: FoP

Instruments: Institutions Democracy Killed

15. Full sample - Edelman - Control for institutions and democracy - Abuses

Ivregress 2sls Trust Institutions Democracy (FoP=Abuses)

Instrumental variables 2SLS regression

Number of obs	135
Wald chi2(1)	49.81
Prob > chi2	0.0000
R-squared	0.3901
Root MSE	.14352

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.0111831	.0016519	-6.77	0.000	-.0144208	-.0079453

Institutions	-.0006156	.0022536	-0.27	0.785	-.0050325	-.0079453
Democracy	.5364153	.2156986	2.49	0.013	.1136538	.9591769
_cons	.9046828	.0945936	9.56	0.000	.7192828	1.090083

Instrumented: FoP

Instruments: Institutions Democracy Abuses

16. Full sample - OECD - Control for institutions and democracy - Terrorism

Ivregress 2sls TrustOECD Institutions Democracy (FoP=Terrorism)

Instrumental variables 2SLS regression

Number of obs	311
Wald chi2(1)	82.82
Prob > chi2	0.0000
R-squared	0.1471
Root MSE	13.882

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.7661647	.2416057	-3.17	0.002	-1.239703	-.2926263
Institutions	.7725241	.1908731	4.05	0.000	.3984197	1.146629
Democracy	33.11949	16.56935	2.00	0.046	.6441502	65.59483
_cons	18.02308	9.821657	1.84	0.067	-1.227011	37.27318

Instrumented: FoP

Instruments: Institutions Democracy Terrorism

17. Full sample - OECD - Control for institutions and democracy - Killed

Ivregress 2sls TrustOECD Institutions Democracy (FoP=Killed)

Instrumental variables 2SLS regression

Number of obs	318
Wald chi2(1)	79.21
Prob > chi2	0.0000

R-squared	0.2003
Root MSE	13.868

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.02327	.4287781	-0.05	0.957	-.8636595	.8171196
Institutions	.4136972	.2041525	2.03	0.043	.0135657	.8138287
Democracy	17.72409	22.16724	0.80	0.424	-25.7141	61.16227
_cons	-.7467764	14.44817	-0.05	0.959	-29.06467	27.57112

Instrumented: FoP

Instruments: Institutions Democracy Killed

18. Full sample - OECD - Control for institutions and democracy - Abuses

Ivregress 2sls TrustOECD Institutions Democracy (FoP=Abuses)

Instrumental variables 2SLS regression

Number of obs	198
Wald chi2(1)	39.02
Prob > chi2	0.0000
R-squared	.
Root MSE	21.114

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-2.759111	.7780886	-3.55	0.000	-4.284137	-1.234086
Institutions	.5993147	.3554151	1.69	0.092	-.097286	1.295915
Democracy	173.6939	50.17944	3.46	0.001	75.34403	272.0438
_cons	85.53392	28.81561	2.97	0.003	29.05636	142.0115

Instrumented: FoP

Instruments: Institutions Democracy Abuses

19. Democratic sample - Edelman - Control for institutions - Terrorism

Ivregress 2sls Trust Institutions (FoP=Terrorism)

Instrumental variables 2SLS regression

Number of obs	146
Wald chi2(1)	15.71
Prob > chi2	0.0004
R-squared	.
Root MSE	.19556

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.0221723	.0141666	-1.57	0.118	-.0499383	.0055936
Institutions	.0139351	.0053291	2.61	0.009	.0034902	.02438
_cons	.9510879	.6758707	1.41	0.159	-.3735944	2.27577

Instrumented: FoP

Instruments: Institutions Terrorism

20. Democratic sample - Edelman - Control for institutions - Killed

Ivregress 2sls Trust Institutions (FoP=Killed)

Instrumental variables 2SLS regression

Number of obs	154
Wald chi2(1)	5.41
Prob > chi2	0.0670
R-squared	.
Root MSE	.31889

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	.0192843	.0365498	0.53	0.598	-.0523521	.0909206
Institutions	-.0001959	.0118963	-0.02	0.987	-.0235121	.0231204
_cons	-1.036944	1.826748	-0.57	0.570	-4.617304	2.543616

Instrumented: FoP

Instruments: Institutions Killed

21. Democratic sample - Edelman - Control for institutions - Abuses

Ivregress 2sls Trust Institutions (FoP=Abuses)

Instrumental variables 2SLS regression

Number of obs	97
Wald chi2(1)	23.38
Prob > chi2	0.000
R-squared	.
Root MSE	.1925

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.0208871	.0059069	-3.54	0.000	-.0324645	-.0093097
Institutions	.0108212	.0022809	4.74	0.000	.0063507	.0152918
_cons	1.091038	.3627686	3.01	0.003	.3800251	1.802052

Instrumented: FoP

Instruments: Institutions Abuses

22. Democratic sample - OECD - Control for institutions - Terrorism

Ivregress 2sls TrustOECD Institutions (FoP=Terrorism)

Instrumental variables 2SLS regression

Number of obs	280
Wald chi2(1)	158.72
Prob > chi2	0.0000
R-squared	0.3536
Root MSE	12.135

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.0953401	.2732369	-0.35	0.727	-.6308745	.4401943
Institutions	1.080252	.1797618	6.01	0.000	.7279254	1.432579
_cons	-37.21319	11.43537	-3.25	0.001	-59.62611	-14.80028

Instrumented: FoP
 Instruments: Institutions Terrorism

23. Democratic sample - OECD - Control for institutions - Killed

Ivregress 2sls TrustOECD Institutions (FoP=Killed)

Instrumental variables 2SLS regression

Number of obs	287
Wald chi2(1)	156.62
Prob > chi2	0.0000
R-squared	0.3715
Root MSE	12.376

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	.4854106	.5805524	0.84	0.403	-.6524513	1.623727
Institutions	.7490643	.3521358	2.13	0.033	.0588909	1.439238
_cons	-57.17703	20.87644	-2.74	0.006	-98.09409	-16.25996

Instrumented: FoP
 Instruments: Institutions Killed

24. Democratic sample - OECD - Control for institutions - Abuses

Ivregress 2sls TrustOECD Institutions (FoP=Abuses)

Instrumental variables 2SLS regression

Number of obs	180
Wald chi2(1)	100.15
Prob > chi2	0.0000
R-squared	0.3217
Root MSE	12.992

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.2339827	.700725	-0.33	0.738	-1.607378	1.139413

Institutions	1.248554	.4130716	3.02	0.003	.4389487	2.058159
_cons	-37.13453	26.16724	-1.42	0.156	-88.42138	14.15232

Instrumented: FoP

Instruments: Institutions Abuses

25. No Democratic sample - Edelman - Control for institutions - Terrorism

Ivregress 2sls Trust Institutions (FoP=Terrorism)

Instrumental variables 2SLS regression

Number of obs	61
Wald chi2(1)	15.53
Prob > chi2	0.0004
R-squared	.
Root MSE	.21547

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.0215362	.0055179	-3.90	0.000	-.0323511	-.0107213
Institutions	-.0125797	.0051751	-2.43	0.015	-.0227227	-.0024366
_cons	2.350605	.5011873	4.69	0.000	1.368296	3.332914

Instrumented: FoP

Instruments: Institutions Terrorism

26. No Democratic sample - Edelman - Control for institutions - Killed

Ivregress 2sls Trust Institutions (FoP=Killed)

Instrumental variables 2SLS regression

Number of obs	61
Wald chi2(1)	4.65
Prob > chi2	0.0978
R-squared	.
Root MSE	.21856

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.0218417	.0104549	-2.09	0.037	-.042333	-.0013505
Institutions	-.0127237	.0067002	-1.90	0.058	-.0258559	.0004084
_cons	2.374823	.8650298	2.75	0.006	.6793958	4.07025

Instrumented: FoP

Instruments: Institutions Killed

27. No Democratic sample - Edelman - Control for institutions - Abuses

Ivregress 2sls Trust Institutions (FoP=Abuses)

Instrumental variables 2SLS regression

Number of obs	38
Wald chi2(1)	22.86
Prob > chi2	0.0000
R-squared	0.4361
Root MSE	.16526

Trust	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-.010395	.0021975	-4.73	0.000	-.0147021	-.006088
Institutions	-.0096535	.0050947	-1.89	0.058	-.0196388	.0003319
_cons	1.633093	.3344517	4.88	0.000	.9775798	2.288606

Instrumented: FoP

Instruments: Institutions Abuses

28. No Democratic sample - OECD - Control for institutions - Terrorism

Ivregress 2sls TrustOECD Institutions (FoP=Terrorism)

Instrumental variables 2SLS regression

Number of obs	31
Wald chi2(1)	24.59
Prob > chi2	0.0000

R-squared	0.3622
Root MSE	11.512

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-2.018734	.4306392	-4.69	0.000	-2.862771	-1.174697
Institutions	-1.126439	.6245662	-1.80	0.071	-2.350566	.0976881
_cons	220.1749	44.09452	4.99	0.000	133.7512	306.5985

Instrumented: FoP

Instruments: Institutions Terrorism

29. No Democratic sample - OECD - Control for institutions - Killed

Ivregress 2sls TrustOECD Institutions (FoP=Killed)

Instrumental variables 2SLS regression

Number of obs	31
Wald chi2(1)	0.02
Prob > chi2	0.9894
R-squared	.
Root MSE	268.02

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-38.60794	300.0558	-0.13	0.898	-626.7064	549.4905
Institutions	-3.24148	22.62595	-0.14	0.886	-47.58754	41.10458
_cons	2416.533	18030.78	0.13	0.893	-32923.14	37756.21

Instrumented: FoP

Instruments: Institutions Killed

30. No Democratic sample - OECD - Control for institutions - Abuses

Ivregress 2sls TrustOECD Institutions (FoP=Abuses)

Instrumental variables 2SLS regression

Number of obs	18
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Wald chi2(1)	17.10
Prob > chi2	0.0002
R-squared	0.4399
Root MSE	10.863

TrustOECD	Coefficient	Std. err.	z	P > z	[95% conf. interval]	
FoP	-1.841687	.4519703	-4.07	0.000	-2.727533	-.955842
Institutions	-.5262062	.7305807	-0.72	0.471	-1.958118	.9057057
_cons	172.618	48.6058	3.55	0.000	77.35234	267.8836

Instrumented: FoP

Instruments: Institutions Abuses

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