**Appendix 4: Issue Timelines for Immigration, Health Care, and Economic Development**

The event timelines for each topic were constructed using a combination of deductive and inductive processes. First, we deductively identified significant political, legislative and economic events and clustered them into various categories . We derived these categories based on activity at the federal and state-level that substantially changed the status quo within the topic area. With few exceptions, events were identified based on primary sources based on official government activity. Sources based on media coverage were used only in combination with official sources and were primarily used to cross-validate timelines from other organizations (e.g. ACLU, AILA, etc). These procedures ensured that our initial batch of events were exogenous to our data on news and social media discourse. Additionally, we also supplemented the event timelines with additional events identified using a time series outlier analyses of the news data, which identified significant peaks in the volume of news coverage on each topic. This enabled us to identify specific time points when a topic reached high salience in the news agenda, and discover events that may be otherwise missed in the deductive process. Events discovered using the outlier analyses were limited, and were only included if they met certain conditions. We searched for content related to each topic on days identified as outliers one day before and one day after the outlier. If we found a single, clearly identifiable event that would have otherwise met the criteria for inclusion during our deductive process, it was included. If there were multiple potential events in that time window, or none at all, we did not add the event to the final dataset. It is also worth noting that our final models predict the *substantive content* rather than the *overall volume* of news and social media discourse, we minimize the impact of relying on tautological inclusion criteria.

The immigration event timeline is made up of 85 events from June 2016 to 2018 divided into 15 categories, including significant legislative, judicial, and executive activity on immigration at the federal level. These categories include activity on (1) the Deferred Action for Childhood Arrivals (DACA) and Deferred Action for Parents of Americans and Lawful Permanent Residents (DAPA) initiatives, (2) the Muslim ban, (3) the US-Mexico border wall, (3) sanctuary cities, (4) family separation, (5) refugees, (6) temporary protected status policies, (7) sending troops to the US-Mexico border, (8) Trump’s Hire American executive order, (9) the pardoning of Joe Arpaio, (10) ICE enforcement actions carried out in the state of Wisconsin, (11) the “Day without Immigrants” protests. Four other event categories are included to capture several different 2016 presidential election campaign events. These categories include the (12) RNC and (13) DNC convention dates, (14) the dates of presidential debates between Hillary Clinton and Donald Trump, (14) Trump’s major immigration policy speech in Phoenix, AZ, and (15) the election day itself. Along with these categories, each event is categorized as either national-level event (e.g. Supreme court ruling, national campaign event, etc) or a state-level event (e.g. ICE enforcement action in Green Bay), and whether the event was carried out by a legislative, judicial, or executive actor. The event database contains a brief, detailed summary of each event as well as a source for each event summary.

For the topic of healthcare, we identified 81 events from January 2016 to December 2018 including executive, legislature, and judicial actions on healthcare on the state and federal level. In particular, we focused on 1) Republicans' efforts to *repeal and/or replace* the Affordable Care Act (ACA), 2) the Trump administration's rules and orders to *undermine* ACA, 3) Medicaid eligibility and requirements in Wisconsin, 4) the BadgerCare bill in Wisconsin, and 5) enacted bills related to healthcare in general identified through the Wisconsin State Legislature archive. Additionally, we also identified related major political events including executive and judicial actions on ACA during the Obama presidency, Democratic and Republican national conventions, presidential debates, Trump rallies in Wisconsin, Wisconsin Democratic Party forums, and presidential and Wisconsin governor elections.

For the topic of Scott Walker, the resulting timeline contained 66 events from 2016 to 2018 that were clustered within nine categories. These categories of events included critical moments in *Walker’s political career*, for example, 1) John Doe investigations, a prolonged series of scandals related to Walker’s gubernatorial campaigns, 2) his unsuccessful 2016 presidential campaign, 3) the 2018 Wisconsin gubernatorial election and 4) his lame-duck bill after being defeated by Tony Evers in the 2018 election. Additionally, the event timeline contained 5) press releases from Walker’s office that were attributed to significant news volume peaks in the aforementioned inductive process. Further, the event timeline also covered notable actions and controversies related to *Wisconsin’s economy*, including 6) controversies surrounding the Wisconsin Economic Development Corporation, an agency created by Walker to replace the Wisconsin Department of Commerce, 7) the entry of Foxconn, a controversial Taiwanese company that received $3 billion incentive package to build a plant in Wisconsin, 8) the announcement and approval of Walker’s state budget address, and 9) the monthly release of data from the Bureau of Labor Statistics on unemployment, a central theme of Walker’s campaign promise. We coded the valence of each event in category 1 to 8 in terms of whether the event was favorable (=1), unfavorable (=-1) or neural/mixed (=0) to Scott Walker. For unemployment data releases (category 9), we coded the valence of each release by subtracting the 1-month change in unemployment rate in the U.S. from the 1-month change in unemployment rate in Wisconsin, so that the valence score represents the relative change in Wisconsin’s unemployment rate compared to the national average.