Supplemental Information

A Proof of Proposition 1

We prove that the subclassification estimator defined in equation (8) is unbiased for the AMCE defined in equation (4). Under Assumptions 1-3, the AMCE is identified by the observed data as,

$$\hat{\pi}_{l}(t_{1}, t_{0}, p(\boldsymbol{t})) = \sum_{\begin{bmatrix} t_{[-l]}, \boldsymbol{t}_{[-j]} \end{bmatrix} \in \tilde{\mathcal{T}}} \left\{ \mathbb{E}[Y_{ijk} \mid T_{ijkl} = t_{1}, T_{ijk[-l]} = t_{[-l]}, \boldsymbol{T}_{i[-j]k} = \boldsymbol{t}_{[-j]}] \right. \\
\left. - \mathbb{E}[Y_{ijk} \mid T_{ijkl} = t_{0}, T_{ijk[-l]} = t_{[-l]}, \boldsymbol{T}_{i[-j]k} = \boldsymbol{t}_{[-j]}] \right\} \\
\times \Pr(T_{ijk[-l]} = t_{[-l]}, \boldsymbol{T}_{i[-j]k} = \boldsymbol{t}_{[-j]}),$$

which is equivalent to equation (5) except that this expression makes explicit that the components of $T_{ijk[-l]}$ and $T_{i[-j]k}$ are discrete random variables. Under Assumption 4, we have

$$\hat{\pi}_{l}(t_{1}, t_{0}, p(t)) = \sum_{[t^{S}, t_{[-j]}] \in \tilde{\mathcal{T}}^{S}} \sum_{t^{R} \in \mathcal{T}^{R}} \left\{ \mathbb{E}[Y_{ijk} \mid T_{ijkl} = t_{1}, T_{ijk}^{S} = t^{S}, T_{ijk}^{R} = t^{R}, \mathbf{T}_{i[-j]k} = \mathbf{t}_{[-j]}] \right\} \\
- \mathbb{E}[Y_{ijk} \mid T_{ijkl} = t_{0}, T_{ijk}^{S} = t^{S}, T_{ijk}^{R} = t^{R}, \mathbf{T}_{i[-j]k} = \mathbf{t}_{[-j]}] \right\} \\
\times \Pr(T_{ijk}^{S} = t^{S}, \mathbf{T}_{i[-j]k} = \mathbf{t}_{[-j]} \mid T_{ijk}^{R} = t^{R}) \Pr(T_{ijk}^{R} = t^{R}) \\
= \sum_{[t^{S}, t_{[-j]}] \in \tilde{\mathcal{T}}^{S}} \sum_{t^{R} \in \mathcal{T}^{R}} \left\{ \mathbb{E}[Y_{ijk} \mid T_{ijkl} = t_{1}, T_{ijk}^{S} = t^{S}, T_{ijk}^{R} = t^{R}, \mathbf{T}_{i[-j]k} = \mathbf{t}_{[-j]} \right] \\
\times \Pr(T_{ijk}^{S} = t^{S}, \mathbf{T}_{i[-j]k} = \mathbf{t}_{[-j]} \mid T_{ijkl} = t_{1}, T_{ijk}^{R} = t^{R}) \\
- \mathbb{E}[Y_{ijk} \mid T_{ijkl} = t_{0}, T_{ijk}^{S} = t^{S}, T_{i[-j]k} = \mathbf{t}_{[-j]} \mid T_{ijkl} = t_{0}, T_{ijk}^{R} = t^{R}) \right\} \Pr(T_{ijk}^{R} = t^{R}) \\
= \sum_{t^{R} \in \mathcal{T}^{R}} \left\{ \mathbb{E}[Y_{ijk} \mid T_{ijkl} = t_{1}, T_{ijk}^{R} = t^{R}] - \mathbb{E}[Y_{ijk} \mid T_{ijkl} = t_{0}, T_{ijk}^{R} = t^{R}] \right\} \Pr(T_{ijk}^{R} = t^{R}), \tag{11}$$

where the first and third equalities follow from the law of total expectation and the second equality from Assumption 4. Sample analogues provide unbiased estimators of both conditional expectations in equation 11. The remaining term is a known assignment probability which we calculate by marginalizing p(t). The resulting estimator is the subclassification estimator from equation (8).

Figure A.1: Experimental Design: Candidate Conjoint

Question 1 of 6

Please carefully review the two candidates for President detailed below. Then please answer the questions about these two candidates below.

	Candidate 1	Candidate 2	
Religion	Evangelical Protestant	Mainline Protestant	
Profession	High School Teacher	Farmer	
Age	75	68	
Annual Income	\$54,000	\$210,000	
Race / Ethnicity	Caucasian	Black	
Gender	Male	Male	
Military Service	Served in U.S. military	No military service	
College Education	BA from small college	BA from Baptist college	

Which of these two candidates would you prefer to see as President of the United States?

Candidate 1	Candidate 2		
0	0		

On a scale from 1 to 7, where 1 indicates that you would never support this candidate, and 7 indicates that you would always support this candidate, where would you place Candidate 1?

Never Support						Definitely Support
1	2	3	4	5	6	7
0	0	0	0	0	0	0

On a scale from 1 to 7, where 1 indicates that you would never support this candidate, and 7 indicates that you would always support this candidate, where would you place Candidate 2?

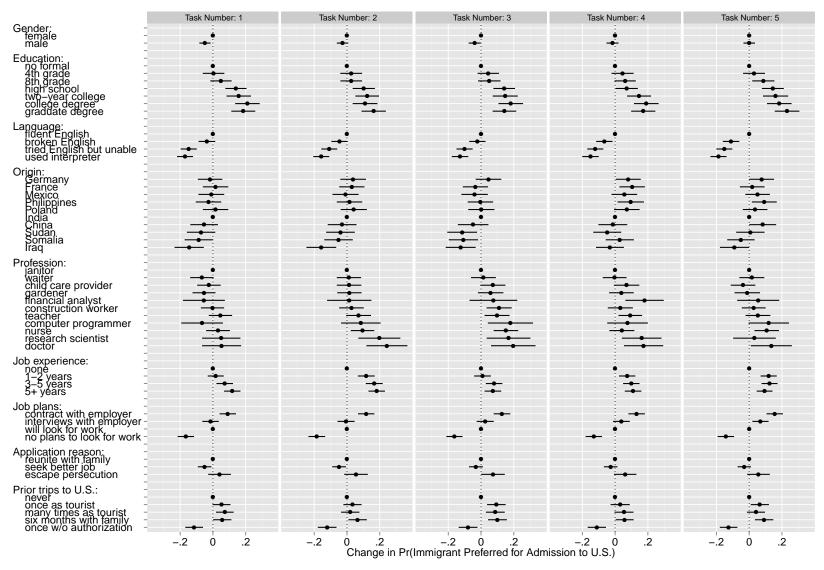
Ne	ever Support						Definitely Support
	1	2	3	4	5	6	7
	0	0	0	0	0	0	0

Why do you prefer this candidate? Please answer in one sentence.

Next

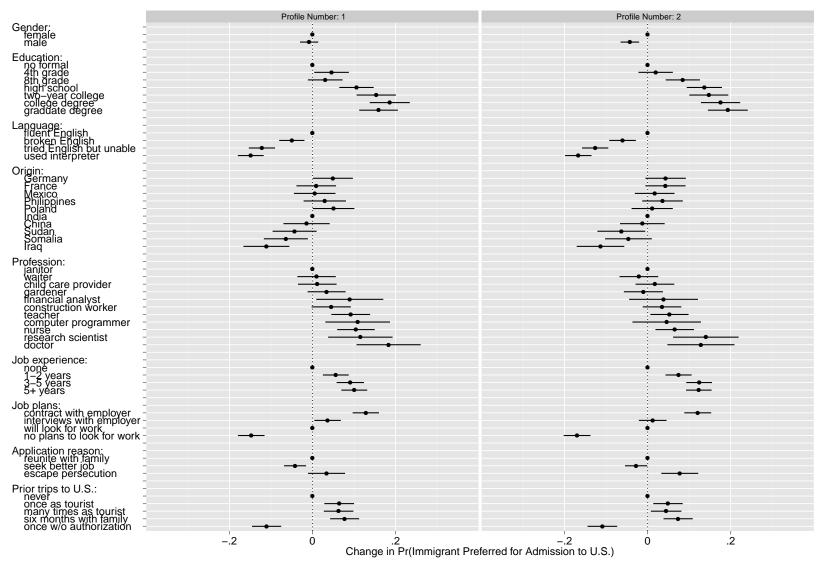
Note: This figure illustrates the experimental design for the conjoint analysis that examines competing candidates for political office.

Figure A.2: Effects of Immigrant Attributes on Preference for Admission by Choice Task



Note: These plots show estimates of the effects of the randomly assigned immigrant attributes on the probability of being preferred for admission to the U.S. conditional on the number of the choice task. Estimates are based on the regression estimators with clustered standard errors; bars represent 95% confidence intervals. The points without horizontal bars denote the attribute value that is the reference category for each attribute.

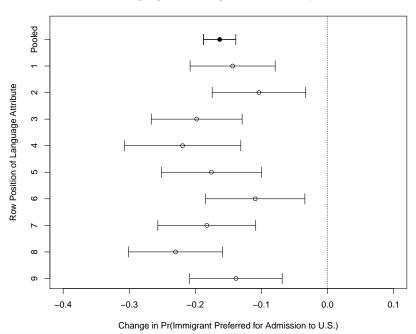
Figure A.3: Effects of Immigrant Attributes on Preference for Admission by Profile Number



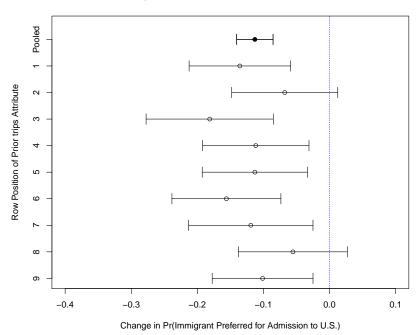
Note: These plots show estimates of the effects of the randomly assigned immigrant attributes on the probability of being preferred for admission to the U.S. conditional on the profile number (i.e. whether the profile is listed first or second in a given task). Estimates are based on the regression estimators with clustered standard errors; bars represent 95% confidence intervals. The points without horizontal bars denote the attribute value that is the reference category for each attribute.

Figure A.4: Effects of Immigrant Attributes on Preference for Admission by Row Position of Attribute

Language: fluent English -> used interpreter



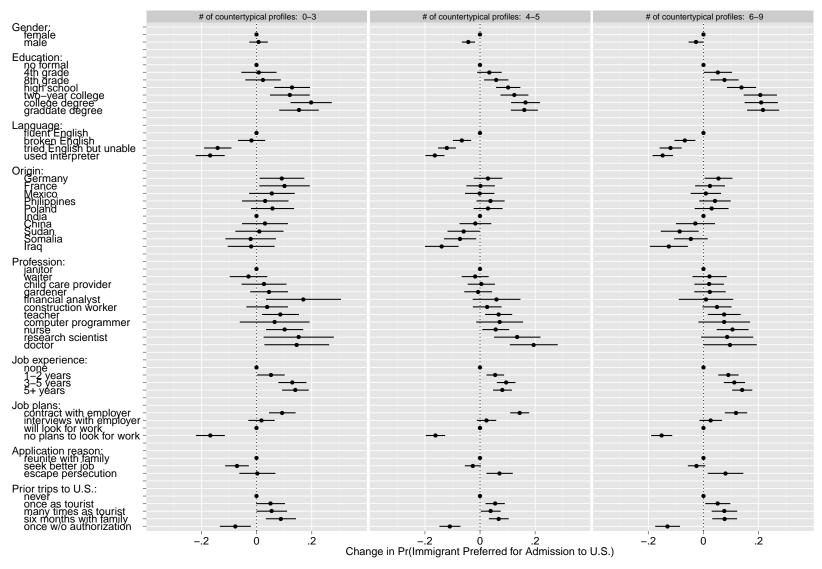
Prior trips to U.S.: never -> once w/o authorization



Note: These plots show estimates of the effects of the randomly assigned immigrant attributes on the probability of being preferred for admission to the U.S. conditional on the row position of the attribute (i.e. whether the attribute is listed in the first row, second row, etc. in a given task). The estimate with the filled black dot in the top row in each panel refers to the pooled estimate across all row positions. The top panel shows the estimates for the effect of varying the Language attribute from "spoke fluent English" to "used an interpreter" during the admissions interview. The bottom panel shows the estimates for the effect of varying the "prior trips to the U.S." attribute from "never" to "once without authorization." Estimates are based on the regression estimators with clustered standard errors; bars represent 95% confidence intervals.

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Figure A.5: Effects of Immigrant Attributes on Preference for Admission by Number of Atypical Profiles



Note: These plots show estimates of the effects of the randomly assigned immigrant attributes on the probability of being preferred for admission to the U.S. conditional on the group of respondents exposed to a small, medium, or high number of atypical immigrant profiles. Estimates are based on the regression estimators with clustered standard errors; bars represent 95% confidence intervals. The points without horizontal bars denote the attribute value that is the reference category for each attribute.