From Lynching to Gay Bashing: The Elusive Connection Between Economic Conditions and Hate Crime

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Trends in bigoted violence are often explained by reference to frustrations arising from macroeconomic downturns. Historical and recent time-series studies have turned up significant links between economic conditions and lynchings of Blacks in the pre-Depression South (e.g., Hepworth & West, 1988; Hovland & Sears, 1940). However, replicating the time-series analyses of lynching, extending them through the Great Depression, and applying similar techniques to contemporary data fail to provide robust evidence of a link between economic performance and intolerant behavior directed against minorities. The authors speculate that the predictive force of macroeconomic fluctuation is undermined by the rapid rate of decay in the frustration-bred aggressive impulse and the absence of prominent political actors affixing economic blame on target groups.

Many social science theories trace intergroup antagonism and violence to adverse economic conditions. In sociology, intergroup hostility is frequently attributed to competition for scarce material resources, the effects of which are exacerbated during periods of economic retrenchment (Bobo, 1988; Olzak, 1990; Olzak & Shanahan, 1996). A variant of this hypothesis common in studies of comparative politics focuses on the manipulative role played by political leaders, who encourage out-group hostilities by playing upon economic resentments (Horowitz, 1985). The mediating role of elites also figures prominently in the Marxian thesis that racial antagonism between Black and White workers in the South was fomented by capitalists eager to deflect attention away from class politics, particularly during periods of economic strain (Cox, 1948).

In the field of psychology, one of the most commonly articulated hypotheses linking intergroup antagonism to economic contraction is the frustration-aggression thesis formulated by Dollard, Doob, Miller, Mowrer, and Sears (1939) and elaborated by Miller (1941). This thesis was given its most memorable empirical grounding in a classic paper by Hovland and Sears (1940), in which the authors argued that the frustrations attendant to economic downturns produce aggressive impulses that are directed at vulnerable targets, such as minority groups, even when these groups bear no actual or perceived responsibility for economic decline. Reasoning that "aggressive acts should be more numerous during years of depression than during years of prosperity, since economic conditions, in general, reflect the ease or difficulty with which the customary economic activities of the members of a group can be carried out," Hovland and Sears (1940, p. 301) expected a statistical association between economic conditions and the frequency of anti-Black lynchings in the South.

The nature and strength of this relationship has been the subject of continual revision. Building on its discovery by Raper (1933), Holvand and Sears (1940) reported a strong statistical relationship between lynchings of Blacks in the American South and economic downturns, as gauged by cotton prices and economic growth from 1882 to 1930. A few years later, Mintz (1946) questioned the validity of Hovland and Sears's statistical analysis, arguing that the putative relationship between economic conditions and lynching declines markedly when one removes the nonlinear deterministic trend in the lynching series. After this exchange, studies of lynching moved away from time-series analyses, focusing instead on interregional variability in the incidence of lynching (cf. Tolnay, Beck, & Massey, 1989).
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Notwithstanding Mintz's (1946) critique, Hovland and Sears's (1940) findings continued to be widely cited and accepted among social scientists, prompting Reed, Doss, and Hubert (1987) to dub their argument "a thesis too good to be false." But no sooner had Reed et al. taken social scientists to task for placing stock in a dubious empirical claim than new research appeared. Hepworth and West (1988) presented a detailed replication of the Hovland and Sears analysis using modern time-series techniques. Although there is much to commend in Hepworth and West's analysis, we regard the link between economic performance and lynching as much more tenuous than indicated in this and other similar studies (E. M. Beck & Tolnay, 1990; Olzak, 1990; Tolnay & Beck, 1995).

Reanalyzing Hovland and Sears (1940)

In the first effort to replicate the Raper (1933) and Hovland and Sears (1940) analyses using modern time-series techniques, Hepworth and West (1988) rightly pointed out that the statistical techniques used both by Hovland and Sears and their critic Mintz (1946) are crude by contemporary standards. In particular, these early analyses failed to take into account the possibility that both the independent and dependent variables might be serially correlated in ways that could have led to spurious correlations (Mcleary & Hay, 1980).

Hepworth and West's (1988) time-series analysis of the lynching series proceeded in two stages. First, each of the independent and dependent variables were "prewhitened" using autoregressive moving average (ARMA) models and polynomials in time so as to remove serial dependencies and trends (for an explanation of this approach, see Catalano et al., 1997; Mcleary & Hay, 1980). This prewhitening step also has the theoretical advantage of creating a series of unanticipated changes in the economy. Dollard et al. (1939) argued that frustration results when expected outcomes are blocked, so that, as Berkowitz (1989) pointed out, "deprivation is not necessarily the same as frustration" (p. 61).

Hepworth and West (1988) evaluated the causal link between lynchings and economic performance by examining the contemporaneous correlations among the whitened series. They found no apparent relationship between lynching and cotton prices but did find a sizable and statistically significant correlation between lynchings of Blacks and the "Ayres index" (Ayres, 1939, p. 204), an early effort to chart national economic performance used by Hovland and Sears (1940).

One important feature of Hepworth and West's (1988) analysis is that they took base-10 logarithms of each series in order to "stabilize the variance" of the whitened residuals (p. 243). This decision has important consequences. Logarithms have the effect of transforming levels into ratios, such that the change from 50 to 100 lynchings is the same as from 5 to 10. Logarithms thus greatly amplify the relative magnitude of lynchings after 1920. For example, Hovland and Sears (1940) reported 102 anti-Black lynchings during 1898, 51 during 1922, and 17 during 1925. The corresponding log_{10} lynchings are 2.01, 1.71, and 1.23. Although the drop in absolute numbers is greater between 1898 and 1922, logarithms record a smaller proportional decrease. One empirical question, then, regards the extent to which the results hinge on the log transformation of the lynching series or the inclusion of data from 1920 to 1930.

In Table 1, we present our replication of the Hepworth and West (1988) analysis. Consistent with their findings, we obtained a modest relationship (−.20) between the whitened (per acre) value of cotton and the whitened log of Black lynchings. We also found a strong contemporaneous correlation (−.42) between the whitened Ayres index and the whitened log of Black lynchings. But as Table 1 makes apparent, the Ayres index correlated appreciably with only the whitened log of Black lynchings for the period 1882–1930. Discard the last 10 observations or use the untransformed number of lynchings as the
We do not find lynchings on the rise...
Table 2


<table>
<thead>
<tr>
<th>Dependent variable</th>
<th>Ayres index</th>
<th>Whitened Ayres index</th>
<th>Whitened per acre value of cotton</th>
<th>Percent change in real per capita GNP</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of anti-Black lynchings</td>
<td>.36</td>
<td>-.08</td>
<td>-.06</td>
<td>.09</td>
</tr>
<tr>
<td>Whitened log of anti-Black lynchings</td>
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<td>-.13</td>
<td>.04</td>
<td>.06</td>
</tr>
<tr>
<td>Whitened number of anti-Black lynchings</td>
<td>-.05</td>
<td>-.17</td>
<td>-.13</td>
<td>-.03</td>
</tr>
</tbody>
</table>

**Note.** Entries are contemporaneous Pearson correlations. The Ayres index is derived from Ayres (1939), and the number of anti-Black lynchings is drawn from Guzman (1952). Whitened log of anti-Black lynchings, whitened Ayres index, and whitened per acre value of cotton are derived from the procedures described in Appendix A. Annual change in real per capita gross national product (GNP) is drawn from Series F 1–5 of *Historical Statistics of the United States: Colonial Times to 1970* and Table R-40 in Kuznets (1961).

either lynchings or log-lynchings (Table 2). The correlation between the whitened Ayres index and the log of lynchings falls from −.42 to −.13, with all of the dropoff occurring by the time the series is extended to 1933. As before, we found trivial correlations between the log of cotton value and lynchings, in contrast to recent work, which purported to show that cotton prices—but not national economic conditions—affected the frequency of lynchings (E. M. Beck & Tolnay, 1990; Tolnay & Beck, 1995). Contrary to the predictions of the economic model, the economic catastrophe of the Great Depression, which set back real per capita GNP by decades, did not return the South to pre-World War I rates of racial violence. Given the post hoc fashion in which the frustration–aggression interpretation was superimposed by Hovland and Sears (1940) onto the empirical regularity previously discovered by Raper (1933), faulty out-of-sample prediction of this magnitude is quite telling.

At the risk of belaboring the point, we would add that the same results obtained when we analyzed the number of lynching incidents rather than the number of victims. Bowling (1993) has argued forcefully that the former is the appropriate dependent variable in analyses of hate crime, and the two lynching series differ somewhat. Drawing upon a thorough inventory of lynching incidents created by Tolnay and Beck (1995), we constructed an alternative series based on the number of lynching episodes in the Deep South. Thus, if on a given day a lynch mob kills n victims in a given county, we treat that as one lynching event, rather than n events. White lynching parties in Alabama, Arkansas, Georgia, Mississippi, and South Carolina claimed 1,452 victims between 1882 and 1930; the number of lynching events was 1,193. Replicating the Hepworth and West (1988) analysis with the alternative lynching series (Figure 1), however, has little effect on the results. For the period 1882–1930, the correlation between this whitened series and the GNP series is −.17; with whitened cotton prices, the correlation is −.06.

It seems clear that the bivariate relationship between lynchings and economic conditions reported by Hepworth and West (1988) is quite fragile. Slight alterations in the measures used or the time period studied produced substantially weaker correlations. Moreover, the small number of implicit degrees of freedom that remain after Hepworth and West prewhitened a variety of different variables undermines further the significance of the few large correlations that they report. Because multivariate analyses of Southern lynchings (Beck & Tolnay, 1990; Olszak, 1990; Tolnay & Beck, 1995) are, if anything, even more vulnerable to this and other methodological critiques (see Green, Glaser, & Rich, 1996), we find the case for macroeconomic explanations of this form of racial violence unpersuasive.

### Contemporary Hate Crime

The logic of frustration–aggression, as articulated by Hovland and Sears (1940), implies that hate crimes directed against target groups such as gay men and lesbians will tend to become more numerous in periods of recession, as the frustrations engendered by economic contraction find expression in attacks against a vulnerable scapegoat. The thesis that deteriorating economic conditions increase rates of aggression against vulnerable out-groups is often invoked by public interest groups and scholars to explain hate crime. For example, in its report on hate crime in 1993, the Los Angeles County Commission on Human Relations cited recession and economic displacement

![Figure 1. Anti-Black lynching: Victims and events.](image-url)

Despite the frequency with which hate crime is attributed to poor economic performance, evidence linking the two phenomena is rather sparse. Analyses of contemporary hate-crime patterns have appeared only recently. A panel analysis of 100 North Carolina counties traced over the period 1987–1993 undertaken by Green and Rich (in press) revealed weak links between county unemployment rates and anti-gay and -lesbian or anti-Black hate crime. Similarly, Krueger and Pischke (1997) and Green, Strolovich, and Wong (in press) found no link between economic conditions and racially motivated hate crime in their cross-sectional studies of German localities and New York City communities, respectively. However, Stenner (1995) traced White-on-Black racial violence in the United States between 1960 and 1989 and found unemployment and inflation to be significant predictors, though the statistical analysis is crude by the standards of the Hepworth and West (1988) study.

The question, then, is whether macroeconomic downturns in fact precipitate greater incidence of hate crime. In an effort to assess the temporal link between economic conditions and hate crime, we assembled monthly hate-crime statistics during the period 1987–1995 for the New York City boroughs of Brooklyn, Queens, Manhattan, and the Bronx. Our bias crime data came from records of the New York City Police Department’s Bias Incident Investigative Unit (BIIU). The BIIU is a detective unit responsible for documenting, investigating, and analyzing unlawful acts committed against a person, group, or place because of the race, religion, ethnicity, or sexual orientation of the victim. Our data included all incidents that were reported to the BIIU between January 1987 and December 1995. Data from years prior to 1987 are not available to the public. Incidents are reported to the BIIU either by patrol officers who respond to police calls or by precinct commanding officers. Although New York State’s bias-crime statute covers only “aggravated harassment,” the BIIU documents and investigates all types of crimes that are suspected to have occurred because of bias. The fact that these data are gathered by a single source using consistent reporting practices over time makes it more reliable than the less systematic national hate-crime data used by Stenner (1995).

The monthly pattern of hate crimes directed against gay men and lesbians, Jews, Blacks, Whites, and Asians is presented in Figure 2. Although it is often supposed that hate crimes are on the rise, these data suggest a stable, or perhaps slightly decreasing, rate of hate crime since the late 1980s. Another noteworthy feature of these data is the widely varying rate of hate-crime reports across victim groups (note the disparate ranges on the y axes of Figure 2). One cannot tell from these data whether the cross-group differences reflect actual rates of victimization or willingness to report incidents to the police, but our doubts about the cross-group comparability of hate-crime rates led us to analyze each victimization series separately.

The independent variable was the unemployment rate, the only economic indicator available on a monthly basis. Because we wished to gauge the level of economic discomfort, we used actual, rather than seasonally adjusted, unemployment rates supplied by the U.S. Bureau of Labor Statistics. The fact that the unemployment rate for the four large boroughs move in lockstep (with contemporaneous correlations above .98) encouraged us to model the time series of hate crime occurring for this region as a whole, rather than constructing time series borough by borough. As noted in Appendix A, the unemployment rate for New York City seems to follow an ARMA(1,1) pattern, which is what we would expect if the citywide unemployment rate were a first-order autoregression process but were measured with random sampling error (Beck, 1985). On the other hand, the results would be identical if one were to model unemployment as an integrated moving average process (ARIMA[0,1,1]) or to allow for nonlinear deterministic trends.

The statistical analysis used here was modeled after Hepworth and West’s (1988) assessment of the link between lynching and economic conditions. The period under study covers a complete economic cycle: Unemployment starts at 7.5% in 1987, drops to 4.3% the following year, gradually climbs to 13.0% in 1992, and thereafter falls to 7.0%. We prewhitened the unemployment series and each monthly hate-crime series. The specific models used to prewhiten each series are reported in Appendix B. Next, we examined the cross-correlations between whitened unemployment and each whitened hate-crime series. Support for the notion that hate crime follows macroeconomic downturns would be suggested by statistically significant cross-correlations at low lags or by smoothly declining cross-correlations after lags of a certain order. Either pattern would warrant a more elaborate transfer function model in which unemployment is assumed to influence hate crime.

Table 3 reports cross-correlations to Lag 12 between whitened unemployment and hate-crime series. If there were an immediate causal relationship between economic conditions and hate crime, we would expect to see significant positive correlations between hate crimes and Lag 0 or Lag 1 unemployment rates. No such cross-correlations turned up. Instead, we found long strings of weak cross-correlations at lower lags. Of the four significant correlations, two were in the appropriate direction, and these turned up as theoretically unintelligible spikes at Lags 5 and 7. Evidently, the innovations (i.e., the components not anticipated by past unemployment levels) in the unemployment series do not anticipate shifts in the various hate-crime series.

As noted in Appendix B, we repeated this exercise using a wide array of different specifications. Linear and nonlinear trends were introduced for both hate crime and unemployment series, with similar results. We also experimented with scales constructed from two or more hate-crime series, but again found no intelligible patterns suggesting a link between unemployment rates and acts of bigotry.

The sole way to build a case for the macroeconomic-conditions hypothesis using these data was to perform a naive regression (in levels) of hate crime on unemployment, ignoring shared (and potentially incidental) trends in these variables. This
method yielded significant "effects" for two hate-crime series, anti-gay and -lesbian and anti-Semitic incidents, but these two coefficients turned out to be fragile. If one divides the 108-month time series into two 54-month series, the coefficients associated with unemployment drop sharply, the implication being that unemployment rates over the 1987–1995 period are correlated fortuitously with omitted variables that have led to a gradual rise in the reported incidence of anti-Semitic and anti-gay and -lesbian hate crime. In summary, our analysis of hate crime in New York City turned up little evidence linking racial, religious, ethnic, or homophobic incidents to fluctuating economic conditions.

Is the failure to obtain significant cross-correlations the result of faulty data? Given the uncertainties that surround any attempt
to measure the frequency of hate crime, no statistical analysis of this kind is above suspicion. Nonetheless, certain properties of our hate-crime data inspire confidence. First, when broken down by precincts, the data revealed quite robust relationships (corroborated by survey data) between rates of minority immigration and rates of hate crime in predominantly White areas (Green et al., in press). Second, consistent with the thesis that integration of predominantly White neighborhoods precipitates hate crime, anti-Black hate crime has gradually diminished over time, as both the number of New York City’s White neighborhoods and the rate of Black in-migration into such areas have diminished. Third, the time-series dynamics of hate crime can in no way be construed as unsystematic. During an era that will be remembered for its Black-White tensions, the correlation between anti-Black and anti-White hate crime was .53 (.40 between the two whitened series), suggesting cycles of attack and reprisal. However, as one would expect, no correlation exists, for example, between anti-gay and -lesbian and anti-Black hate crime. Although one might cast doubt on the reporting of anti-gay and -lesbian hate crime, the fact is that anti-gay and -lesbian incidents closely track monthly rates of aggravated assault in Manhattan (contemporaneous $r = .53$). The New York City hate crime data are not formless; they are simply not structured by macroeconomic indicators.

**Conclusion**

Given the practical limitations that confront any study of bigoted violence, no single empirical finding can be regarded as decisive. But as these results accumulate, defenders of the notion that hate crime rises with a declining economy are hemmed in by untoward findings. We have seen that the statistical link between hate crime and economic circumstances turned up in the case of lynching for just one time span (1882–1930), one measure of economic conditions (Ayres’s index of national economic conditions), one measure of lynching (the log of lynching victims), and one test statistic (contemporaneous, as opposed to lagged, correlations). Alter, extend, or replicate this analysis, and the relationship evaporates.

The absence of a robust relationship between changing economic conditions and hate crime warrants a reexamination of the theoretical and experimental premises on which frustration-based models of hate crime are constructed. For decades, scholars have alluded to the putative connection between economic downturns and attacks against vulnerable minorities when illustrating the practical applicability of the frustration–aggression displacement hypothesis (cf. Reed et al., 1987). The widespread belief that Whites are especially prone to lash out against minorities during times of economic recession is bolstered by reference to a large stock of laboratory evidence showing that humans or rodents tend to aggress against available targets after being shocked, denied expected rewards, insulted, and the like. However, a closer look at the theoretical postulates and lab evidence suggests some important limiting conditions to the frustration–aggression hypothesis.

One frequently neglected property of the frustration–aggression relationship is the rate at which the effects of frustration dissipate over time. Consider first experiments using animal subjects. Miller (1948), in one of the first laboratory demonstrations of displaced aggression, observed heightened aggression in rats subjected to electric shock when targets were presented 2 s afterward, but this effect was nonexistent after just 6 s. Azrin, Hutchinson, and Sallery (1964) as well as Rodiger and Stevens (1970) obtained similarly rapid rates of decay in aggressive impulses with monkeys and rats, respectively.
Among the scores of frustration-aggression displacement studies involving human participants (e.g., Fitz, 1976; Holmes, 1972; Konecni & Doob, 1972; Miller & Bugelski, 1948), none directly examined decay over time. Konecni (1975), studying aggression that was not induced by frustration, found that aggressive impulses attenuated over time, even without opportunity to aggress. Similarly, Doob and Clumie (1972) found that an initial difference in aggressiveness between those exposed to aggressive versus neutral materials disappeared 15 min later. Buvinic and Berkowitz (1976) also found that aggressive responses (i.e., retaliation for an insult) decayed dramatically after a 1-hr delay. Accordingly, Zillmann, Hoyt, and Day (1974) lamented the prevailing assumption that aggressive impulses last long, or at least until they are quenched, stating

in recognition of the characteristically quite moderate excitatory elevation and typical decay gradients associated with exposure to aggressive materials, and under the assumption that the effect on post-exposure behavior is mainly modified by activated arousal, it may be expected that the duration of effects is a fraction of what has been generally anticipated and extremely short-lived indeed. (pp. 291–292)

One countervailing reason to expect aggressive impulses to persist over time is that cognitive mediation (i.e., interpretation, rehearsal, and rumination of the instigation) justifies and maintains the impulse (Berkowitz, 1984). Individual differences in tendency to ruminate have been shown to moderate aggressiveness (Bushman & Geen, 1990; Caprara, 1986; Collins & Bell, 1997). On the other hand, Zillmann (1988) provided evidence that cognition can diminish aggression through reassessment of the situation. Nevertheless, even if researchers assume that rumination can extend the life span of aggressive impulses, it is unclear whether this process applies to displaced aggression, wherein the target of aggression may not be the subject of rumination. It is telling, also, that none of our aggregate data showed a lagged temporal relationship between economic downturn and hate crime.

Absent a proximal target, the aggressive impulses bred by frustration may dissipate before an attack occurs. Lynching and contemporary hate crime tend to be group activities (Brundage, 1993; Garofalo, 1991) that require more coordination and persistence than more simple forms of aggression, such as domestic violence. The decay of aggressive impulses may account for the fact that macroeconomic downturns coincide with surges in child abuse (Steinberg, Catalano, & Dooley, 1981) and civil commitments for danger to others (Catalano et al., 1997) but not with hate crime.

What, then, are we to make of those instances in which economic downturns do translate into racial strife? History suggests that political elites and organizations play a mediating role by attributing blame and fomenting public resentment toward minority groups in times of economic contraction. For example, Wade (1987) documents the Ku Klux Klan’s strategy of recruiting and demonstrating in economically depressed regions during the 1970s. Olzak (1990) establishes a link between turn-of-the-century wage competition and anti-Black urban violence orchestrated in part by labor unions. Similarly, Foner (1974) reported that some antebellum politicians and labor and industry leaders argued in speeches and editorials that emancipated Blacks would pose overwhelming labor competition to White workers (see also Calavita, 1996; Saxton, 1971, for a description of economic scapegoating and dehumanization of immigrants).

Similar episodes of stigmatization of Blacks as ‘strike breakers’ and ‘scabs’ by labor leaders were documented in the early 1900s (Kennedy, 1969) and 1960s (Marable, 1983). Propaganda about Black laborers is credited with fostering the racial violence of the 1917 St. Louis riots (Foner, 1974). These historical examples support the hypothesis that political actors can transform economic strife into intergroup conflict and violence.

It is important to distinguish uncoordinated activities carried out sporadically by small groups (a description that encompasses most lynchings and contemporary hate crimes) from systematic campaigns set in motion by political organizations. The latter are bolstered by propaganda efforts that call attention to economic frustrations while at the same time attributing blame to particular target groups. This mobilization strategy may, in effect, revitalize flagging aggressive impulses and focus otherwise diffuse attributions.

The mediating role of political organizations may help explain the divergent paths of two central propositions offered by Hovland and Sears (1940). Although that essay is best remembered for its analysis of lynching, it was also an early effort to assemble evidence linking economic performance to voter support for an incumbent administration. The evidence for the former proposition now seems quite weak, whereas the influence of macroeconomic outcomes on voting behavior has been established repeatedly in a variety of different countries (cf. Lewis-Beck, 1990). It is telling that the economic stewardship of the incumbent regime is a primary focus of elite discourse during electoral campaigns, whereas justifications of lynchings offered by the public officials of the time tended to focus on the moral, rather than economic, depredations of Blacks (National Association for the Advancement of Colored People, 1919). The relationship between economic discontent and intergroup aggression may hinge, then, on the ways in which political leaders and organizations frame and mobilize such grievances.

References


Series 1. Number of Blacks lynched, 1882–1930, as a function of a second-order polynomial in time and AR(1) errors. Data from Hovland and Sears (1940). Used in Table 1.

\[ Y = 83.016 - 1.913(YR) - 0.051(YR^2) + e[1 - .67B]^{-1} \quad (A1) \]

Adjusted \( R^2 = .80 \), \( Q(12) = 8.8, p = .64 \). Standard error = 15.84. \( N \) of residuals = 48. White’s \( F \) test for heteroskedasticity: 1.78, \( p = .16 \).

Series 2. Number of Blacks lynched, 1882–1938, as a function of a linear time trend and ARMA(1,3) errors. Data from Guzman (1952). Used in Table 2.

\[ Y = 70.722 - 2.019(YR) + [1 - .39B^4][1 - .64B]^{-1} \quad (A2) \]

Adjusted \( R^2 = .84 \), \( Q(12) = 6.7, p = .76 \). Standard error = 15.00. \( N \) of residuals = 56. White’s \( F \) test for heteroskedasticity: 2.70, \( p = .08 \).

Series 3. Base-10 log of 1 plus the number of Blacks lynched, 1882–1938, as a function of a second-order polynomial in time and ARMA(1,6) errors. Data from Guzman (1952). Used in Table 2.

\[ Y = 1.910 - 0.014(YR) - .0006(YR^2) + e[1 - .34B^4][1 - .32B]^{-1} \quad (A3) \]

Adjusted \( R^2 = .88 \), \( Q(12) = 12.7, p = .24 \). Standard error = 12.7. \( N \) of residuals = 56. White’s \( F \) test for heteroskedasticity: 3.73, \( p = .02 \).

Series 4. Ayres index, 1882–1938, as a function of a second-order polynomial in time and ARMA(1,5) errors. Data from Ayres (1939). Used in Table 2.

\[ Y = 4.617 - 0.019(YR) - .0322(YR^2) + e[1 - .42B^4][1 - .52B]^{-1} \quad (A4) \]

Adjusted \( R^2 = .62 \), \( Q(12) = 10.7, p = .39 \). Standard error = 8.21. \( N \) of residuals = 56. White’s \( F \) test for heteroskedasticity: 2.84, \( p = .05 \).

Series 5. Percentage change in real gross national product per capita, 1882–1938. Data are from Historical Statistics of the United States: Colonial Times to 1970 (Series F-15) and Kuznets (1961); Table R-40).

\[ Y = 1.360 + .0098(YR) - 0.0003(YR^2) + e[1 - .70B]^{-1} \quad (A5) \]

Adjusted \( R^2 = .69 \), \( Q(12) = 10.7, p = .47 \). Standard error = .093. \( N \) of residuals = 56. White’s \( F \) test for heteroskedasticity: 5.58, \( p = .002 \).

Series 7. Number of anti-Black lynching events as a quadratic function of time and AR(1) errors. Data from Tolnay and Beck (1995).

\[ Y = 31.27 - .40(YR) - 0.0337(YR^2) + e[1 - .21B]^{-1} \quad (A6) \]

Adjusted \( R^2 = .61 \), \( Q(12) = 6.0, p = .88 \). Standard error = 6.90. \( N \) of residuals = 48. White’s \( F \) test for heteroskedasticity: 59, \( p = .62 \).

Note. The model specifications used to remove serial dependencies from each time series are described using notational system (see Box, Jenkins, & Reinsel, 1994; Hepworth & West, 1988): \( B \) is the backshift operator, such that \( Be_t = e_{t-1} \); \( Y \) is the series to be prewhitened; \( e \) = disturbances associated with the series \( Y \); \( AR(p) = p \)th order autoregressive disturbances; \( ARMA(p,q) = \) an autoregressive moving average model with \( p \) and \( q \) order lags; \( ARIMA(p, d, q) = \) an autoregressive moving average in which the dependent variable is the difference between \( Y \) and \( Lag \ Y \); \( ARCH \) = long minus 1906; \( ARCH LM = \) LM test for autoregressive conditional heteroskedasticity among the disturbances; \( Q(k) = \) Ljung-Box statistic for assessing serial correlation among the disturbances at the \( k \)th lag. Other series used in Tables 1 and 2 follow the whitening procedures in Hepworth and West. All estimates were obtained using Econometric Views 2.0 software (Lilien et al., 1994).
Appendix B

Models Used to Prewhiten Series: Contemporary Hate-Crime Analysis

Series 1a. Number of anti-Semitic hate crimes, as a function of AR(1) errors. Used in Table 3.

\[ Y = 13.23 + e[1 - .35B]^{-1} \]

Adjusted \( R^2 = .12 \). \( Q(12) = 8.94 \), \( p = .63 \). Standard error = 5.99. N of residuals = 107. ARCH LM \( F \) test: .04, \( p = .84 \). No whitening required. No linear or nonlinear trends.

Series 1b. Number of anti-Semitic hate crimes, as a function of AR(1) errors and linear trend.

\[ Y = 10.28 + .05(\text{month}) + e[1 - .31B]^{-1} \]

Adjusted \( R^2 = .14 \). \( Q(12) = 10.55 \), \( p = .48 \). Standard error = 5.92. N of residuals = 107. White’s \( F \) test for heteroskedasticity: 1.13, \( p = .33 \).

Series 2a. Number of anti-Black hate crimes, as a function of AR(1) errors. Used in Table 3.

\[ Y = 9.23 + e[1 - .41B]^{-1} \]

Adjusted \( R^2 = .17 \). \( Q(12) = 12.37 \), \( p = .74 \). Standard error = 4.06. N of residuals = 107. ARCH LM \( F \) test: 2.88, \( p = .09 \).

Series 2b. Number of anti-Black hate crimes, as a function of AR(1) errors and linear trend.

\[ Y = 12.82 - .06(\text{month}) + e[1 - .25B]^{-1} \]

Adjusted \( R^2 = .25 \). \( Q(12) = 9.50 \), \( p = .58 \). Standard error = 3.86. N of residuals = 107. White’s \( F \) test for heteroskedasticity: 1.94, \( p = .15 \).

Series 3. Number of anti-Asian hate crimes. Used in Table 3. No whitening required. No linear or nonlinear trends. \( Q(12) = 12.06 \), \( p = .44 \). N of residuals = 108. White’s \( F \) test for heteroskedasticity (with insignificant linear trend): .52, \( p = .72 \).

Series 4. Number of anti-White hate crimes, as a function of AR(1) errors.

\[ Y = 6.30 + e[1 - .37B]^{-1} \]

Adjusted \( R^2 = .16 \). \( Q(12) = 6.72 \), \( p = .82 \). Standard error = 4.90. N of residuals = 107. ARCH LM \( F \) test: .15, \( p = .69 \). No significant linear or nonlinear trends.

Series 5a. Number of anti-gay and -lesbian hate crimes, as a function of AR(1,12) errors. Used in Table 3.

\[ Y = 6.39 + e[1 - .33B]^{-1} [1 - .27B^{12}]^{-1} \]

Adjusted \( R^2 = .22 \). \( Q(12) = 9.73 \), \( p = .46 \). Standard error = 3.35. N of residuals = 96. ARCH LM \( F \) test: .12, \( p = .73 \).

Series 5b. Number of anti-gay and -lesbian hate crimes, as a function of ARMA(1,5) errors and quadratic trend.

\[ Y = .21 + .22(\text{month}) - .0016(\text{month}^2) + e[1 - .21B^2][1 - .29B]^{-1} \]

Adjusted \( R^2 = .29 \). \( Q(12) = 13.48 \), \( p = .20 \). Standard error = 3.22. N of residuals = 107. White’s \( F \) test for heteroskedasticity: 1.10, \( p = .35 \).

Series 6a. Unemployment rate in four largest boroughs of New York City, as a function of ARMA(1,1) errors. Used in Table 3.

\[ Y = 8.28 + e[1 - 40B] [1 - .97B]^{-1} \]

Adjusted \( R^2 = .87 \). \( Q(12) = 11.84 \), \( p = .30 \). Standard error = .78. N of residuals = 107. ARCH LM \( F \) test: .04, \( p = .84 \).

Series 6b. Unemployment rate in four largest boroughs of New York City, as a function of ARMA(1,1) errors and quadratic trend.

\[ Y = -1.20 + .29(\text{month}) - .0019(\text{month}^2) + e[1 - .41B][1 - .90B]^{-1} \]

Adjusted \( R^2 = .88 \). \( Q(12) = 12.62 \), \( p = .25 \). Standard error = .75. N of residuals = 107. White’s \( F \) test for heteroskedasticity: 2.07, \( p = .11 \).

Series 6c. Unemployment rate in four largest boroughs of New York City, as a function of ARIMA(0,1,1) errors.

\[ (1 - B)Y = .01 + e[1 - .42B] \]

Adjusted \( R^2 = .10 \). \( Q(12) = 11.63 \), \( p = .39 \). Standard error = .78. N of residuals = 107. ARCH LM \( F \) test: .01, \( p = .91 \).

Note. The model specifications used to remove serial dependencies from each time series are described using notation system (see Box, Jenkins, & Reinsel, 1994; Hepworth & West, 1988). \( B = \) the backshift operator, such that \( Be = e_{t-1} \); \( Y = \) the series to be prewhitened; \( e = \) disturbances associated with the series \( Y \); \( AR(p) = p \)th order autoregressive disturbances; \( ARMA(p,q) = \) an autoregressive moving average model with \( p \) and \( q \) order lags; \( ARIMA(p,1,q) = \) an autoregressive moving average in which the dependent variable is the difference between \( Y \) and \( Lag \); \( month = \) months elapsed since January 1987; ARCH LM = A Lagrange multiplier test for autoregressive conditional heteroskedasticity among the disturbances; \( Q(k) = \) Ljung-Box statistic for assessing serial correlation among the disturbances at the \( k \)th lag. All estimates were obtained using Econometric Views 2.0 software (Lien et al., 1994). Data are from New York Police Department and the U.S. Bureau of Labor.

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