In-group solidarity or out-group hostility in response to terrorism in France? Evidence from a regression discontinuity design

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Supplementary materials

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A Question wordings of DREES indicators

A.1 In-group variables

- Social Cohesion (item cs1)

  FR Selon vous, la cohésion sociale en France est-elle actuellement: [Très forte, Assez forte, Pas très forte, Pas du tout forte]

  EN In your opinion, social cohesion in France is currently: [Very strong, Fairly strong, Not very strong, Not at all strong]

- Societal Integration (item cs5)

  FR Avez-vous le sentiment d'être intégré dans la société française? [Très bien intégré, Assez bien intégré, Pas bien intégré, Pas intégré du tout]

  EN Do you feel integrated in French society? [Very well integrated, Fairly well integrated, Not very well integrated, Not at all well integrated]

- Political Trust (item sa13_4)

  FR En cas de crise sanitaire, on peut selon vous avoir confiance dans ce que disent les hommes et femmes politiques. [Oui tout à fait, Oui plutôt, Non plutôt pas, Non pas du tout]

  EN According to you, can we trust what politicians say in the event of a health crisis. [Yes quite, Yes pretty much, No rather not, no not at all]

A.2 Out-group variables

- Immigration Opinions (item og8_1)

  FR Voici un certain nombre d'opinions. Pour chacune d'entre elles vous me direz si vous êtes plutôt d'accord ou plutôt pas d'accord: Il y a trop de travailleurs immigrés [Tout a fait d'accord, Plutôt d'accord, Plutôt pas d'accord, Pas du tout d'accord]

  EN Here are a number of opinions. For each one of them you will tell me if you rather agree or rather disagree: There are too many immigrant workers [Strongly agree, Tend to agree, Tend to disagree, Strongly disagree]

- Immigration Salience (item og4_2)

  FR Pour chacun des sujets suivants, dites-moi s'il vous préoccupe vous personnellement beaucoup, assez, peu ou pas du tout ? Les migrations des populations des pays pauvres vers les pays riches [Beaucoup, Assez, Peu, Pas du tout]

  EN For each of the following topics, please tell us is it, for you personally, very, somewhat, little or not at all important? Migration of people from poor to rich countries [Very, Somewhat, Little, not at all]

- Left-right self-placement (item sdpol)[1]

[1] This variable is recoded to measure political polarisation as the distance to the middle category.

FR En politique les gens parlent de la gauche et de la droite. Sur une échelle de 0 à 10, où vous classeriez-vous, vous personnellement, la note 0 signifiant que vous vous classez très à gauche et la note 10 signifiant que vous vous classez très à droite ? Les notes intermédiaires servent à nuancer votre opinion. [0 = Très à gauche, 10 = Très à droite]

EN In politics people talk about left and right. On a scale of 0 to 10, where would you rank, yourself, the 0 value indicates you are very left and the 10 value indicates you are very right? Intermediate values serve to specify your opinion. [0 = very left, 10 = very right]

A.3 Control variables

- Gender (item sdsexe)

  FR L'interviewé est un homme ou une femme? [1 = un homme, 2 = une femme]

  EN The interviewee is male or female? [1 = male, 2 = female]

- Age (item sdannais)

  FR Tout d'abord, pouvez-vous m'indiquer votre année de naissance? [question ouverte]

  EN First of all, can you tell me your year of birth? [open ended question]

- Education (item sddipl)

  FR Parmi les situations suivantes, quelle est celle qui correspond à la vôtre ? [1. Vous n'avez pas de diplôme 2. Vous avez un certificat d'études primaires 3. Vous avez un ancien brevet, BEPC, ou brevet des collèges 4. Vous avez un certificat d'aptitude professionnelle (CAP), un brevet d'enseignement professionnel (BEP) 5. Vous avez un bac d'enseignement général 6. Vous avez un bac d'enseignement technologique ou professionnel 7. Vous avez un bac + 2 ans ou niveau bac + 2 ans (DUT, BTS, DEUG, L2) 8. Vous avez un diplôme supérieur (2ème, 3ème cycle, grande école, L3, M1, M2) 9. Autre situation]

  EN Which of the following situations corresponds to yours? [1. You do not have a degree 2. You have a primary school certificate 3. You have an old certificate, BEPC, or college certificate 4. You have a certificate of professional competence (CAP), a professional teaching certificate (BEP) 5. You have a general education baccalaureate 6. You have a bachelor's degree in technological or professional education 7. You have a bac + 2 years or bac level + 2 years (DUT, BTS, DEUG, L2) 8. You have a higher diploma (2nd, 3rd cycle, high school, L3, M1, M2) 9. Other situation]

- Employment (item sdsitua)

  FR Quelle est votre situation actuellement? [1. Vous travaillez à temps plein 2. Vous travaillez à temps partiel 3. Vous travaillez de façon intermittente 4. Vous êtes à la recherche d'un emploi (y compris au chômage) 5. Vous êtes étudiant(e) 6. Vous êtes retraité(e) ou préretraité(e) 7. Vous n'exercez aucune activité professionnelle]

EN What describes your current situation? [1. You work full-time 2. You work part-time 3. You work intermittently 4. You are looking for a job (including unemployed) 5. You are a student 6. You are retired or pre-retired 7. You do not exercise any professional activity]

- Income (item sdrevcl)

  FR Nous désirons analyser les résultats de cette étude en fonction des revenus familiaux des personnes que nous avons interrogées. Nous désirons savoir à quel niveau de revenus MENSUELS NETS AVANT IMPOTS se situe votre foyer en comptant [réponses en SDRES]. [question ouverte]

  EN We want to analyse the results of this study according to the family income of the people we interviewed. We want to know at what level of NET MONTHLY NET INCOME BEFORE TAX your home by counting [answers in SDRES]. [open ended question]

B Descriptive statistics of DREES indicators

Table B.1: Descriptive statistics of DREES indicators

Variable	Level	N	Mean	SD	Min	Max
Social Cohesion	Very weak	3023	0.18	0.38	0	1
	Weak		0.52	0.50		
	Strong		0.27	0.44		
	Very strong		0.03	0.17		
	Don't know		0.01	0.09		
Societal Integration	Very weak	3023	0.02	0.16	0	1
	Weak		0.08	0.26		
	Strong		0.34	0.47		
	Very strong		0.56	0.50		
	Don't know		0.00	0.02		
Political Trust	Very weak	3023	0.61	0.49	0	1
	Weak		0.29	0.46		
	Strong		0.08	0.28		
	Very strong		0.01	0.07		
	Don't know		0.00	0.07		
Immigration Opinions	Very positive	3023	0.25	0.44	0	1
	Positive		0.27	0.45		
	Negative		0.27	0.44		
	Very negative		0.20	0.40		
	Don't know		0.01	0.11		
Immigration Salience	Very weak	3023	0.07	0.25	0	1
	Weak		0.13	0.34		
	Strong		0.34	0.47		
	Very strong		0.46	0.50		
	Don't know		0.00	0.03		
Political Polarisation		2710	1.62	1.62	0	5
Post-Terror Dummy		3023	0.34	0.47	0	1
Time		3023	−6.28	12.21	−28	17
Age		3023	49.9	17.98	18	94
Gender	Female	3023	0.52	0.5	0	1
Household Income	In EUR per month	2492	2591.96	1986.03	99	40,000
	NA	3023	0.18	0.38	0	1
Education	1-8 scale	2992	4.84	2.23	1	8

Note: For political polarisation, we recode left-right identification and capture the distance from the middle category.

C Balance tests

Table C.1 assesses whether there is any discontinuity with regards to the control variables. A significant post-terror dummy would indicate that the respective control variable significantly differs before and after the terror events. Seeing how all coefficients are systematically insignificant, Table C.1 suggests the control variables are not affected by the terror events – and thus balanced.

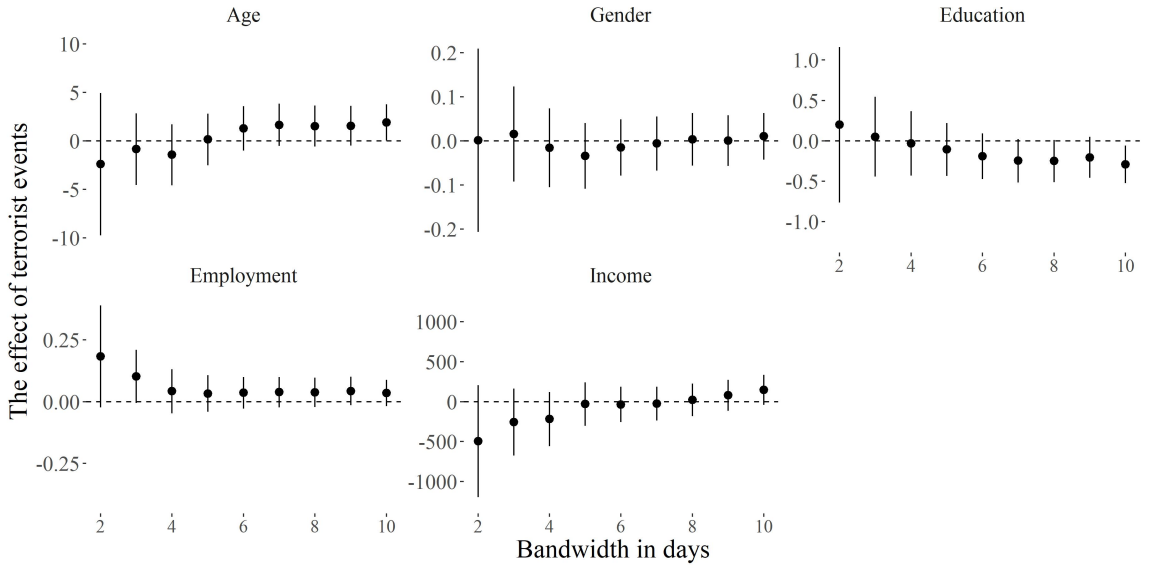
Table C.1: Balance Tests of DREES data

	Age	Gender	Education	Employment	Income
(Intercept)	47.82***	0.51***	4.84***	0.44***	2546.70***
	(0.74)	(0.03)	(0.11)	(0.03)	(73.31)
Post Terror Dummy	1.52	0.02	−0.11	0.10	−25.56
	(1.07)	(0.05)	(0.17)	(0.05)	(107.60)
Adj. R^2	0.00	-0.00	-0.00	0.01	-0.00
Num. obs.	1089	483	690	360	828

Note: $^{***}p < 0.001$, $^{**}p < 0.01$, $^{*}p < 0.05$. We use the following bandwidths (in days): Age (7.52), Gender (3.00), Education (4.24), Employment (2.68), and Income (6.92).

Figure C.1 shows the causal effect of the terror events on the five control variables. In line with expectations, this confirms all control variables are unaffected by the terrorist events throughout a wide range of bandwidth specifications.

Figure C.1: The effects of terror on control variables for different bandwidths



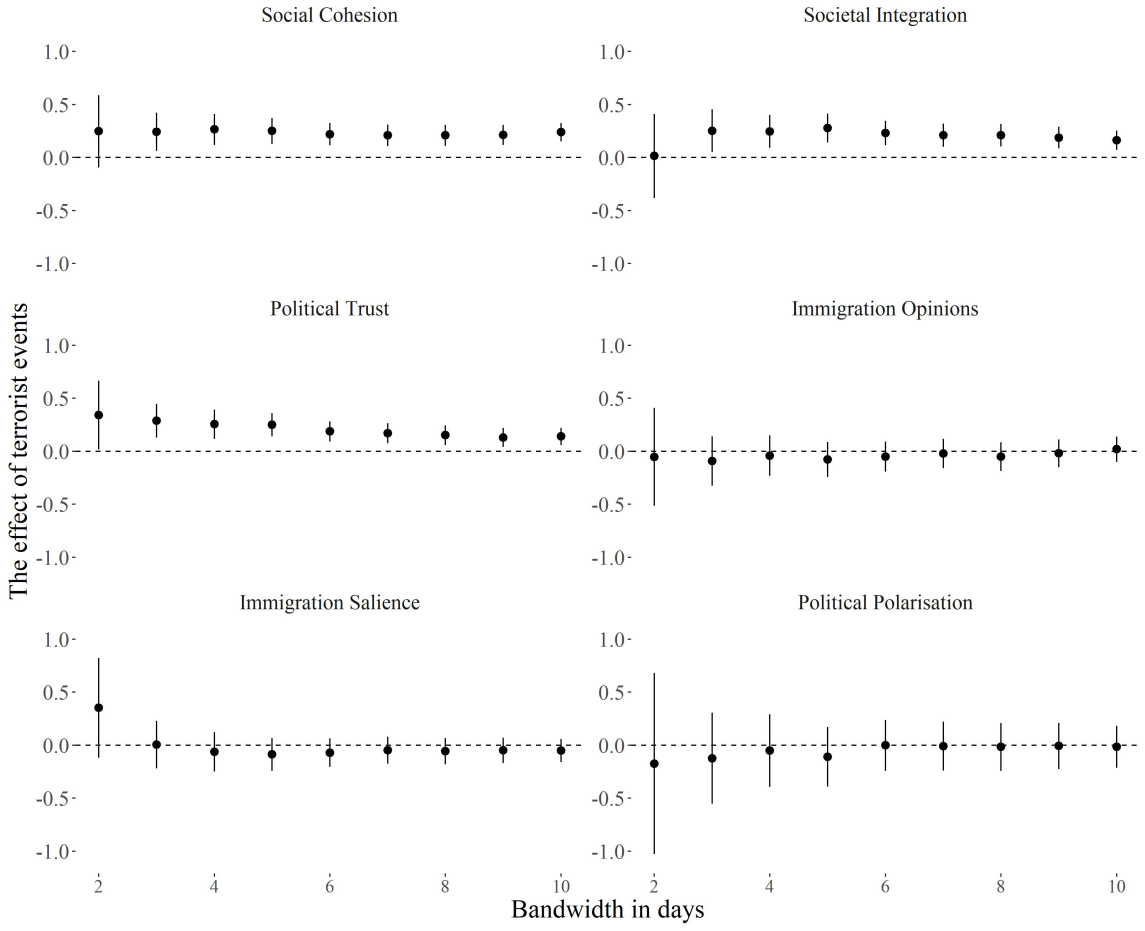
D Robustness checks

We conduct a range of robustness tests to further validate the results using the DREES data. First, we examine how sensitive the local linear estimators are to the previously specified bandwidth. Second, we use higher order polynomials as a commonly used alternative to estimate the RDD. Third, we include a number of placebo tests to highlight the timing of the terrorist events does not affect the results.

D.1 Using alternative bandwidths to estimate the RDD

We compose additional models with varying bandwidths to further examine the sensitivity of the results to RDD specifications. These models go from two days (the minimum possible bandwidth) to ten days (which is well above commonly suggested bandwidths). Figure D.1 summarises these specifications and confirms the results we bring forward in the study. Given that the number of observations is rather small for a bandwidth of two days, the non-significant results for social cohesion and societal integration are not surprising. This notwithstanding, the effect size and direction are in line with our study's findings. For all other variables, this robustness check confirms earlier results and lends support for a substantial effect of the terrorist events on in-group solidarity, but not on out-group hostilities.

Figure D.1: The effects of terror on dependent variables using different bandwidths



D.2 Using higher order polynomials to estimate the RDD

The use of higher order polynomial functions of the forcing variable offers an alternative to the local linear estimator approach we use in-text. Rather than using a bandwidth, and thus a limited number of cases, this approach includes all cases. It adds a series of higher order polynomials of the forcing variable in the regression equation and interacts them with the post-terror dummy. The subsequent coefficient then represents the causal effect. The logic behind this procedure is to basically fit two polynomial lines, one on each side of the cut-off point. If the two lines meet perfectly at the cut-off point, this would indicate there is no interaction, i.e. no significant effect of the terrorist events. If, however, the two polynomials do not meet, the difference between both lines represents the causal effect of the terrorist event (which is captured by the post-terror dummy coefficient in the aforementioned regression equation).

Table D.1 summarises the results and confirms our study's findings. Gelman & Imbens (2017) suggest this estimation technique is sensitive to the choice of polynomials. Therefore, Table D.1 and Figure D.2 show the findings for a range of higher order polynomials. By and large, this supports the in-text findings for both in-group support and out-group hostilities.

Figure D.2: The effects of terror on dependent variables using different polynomials

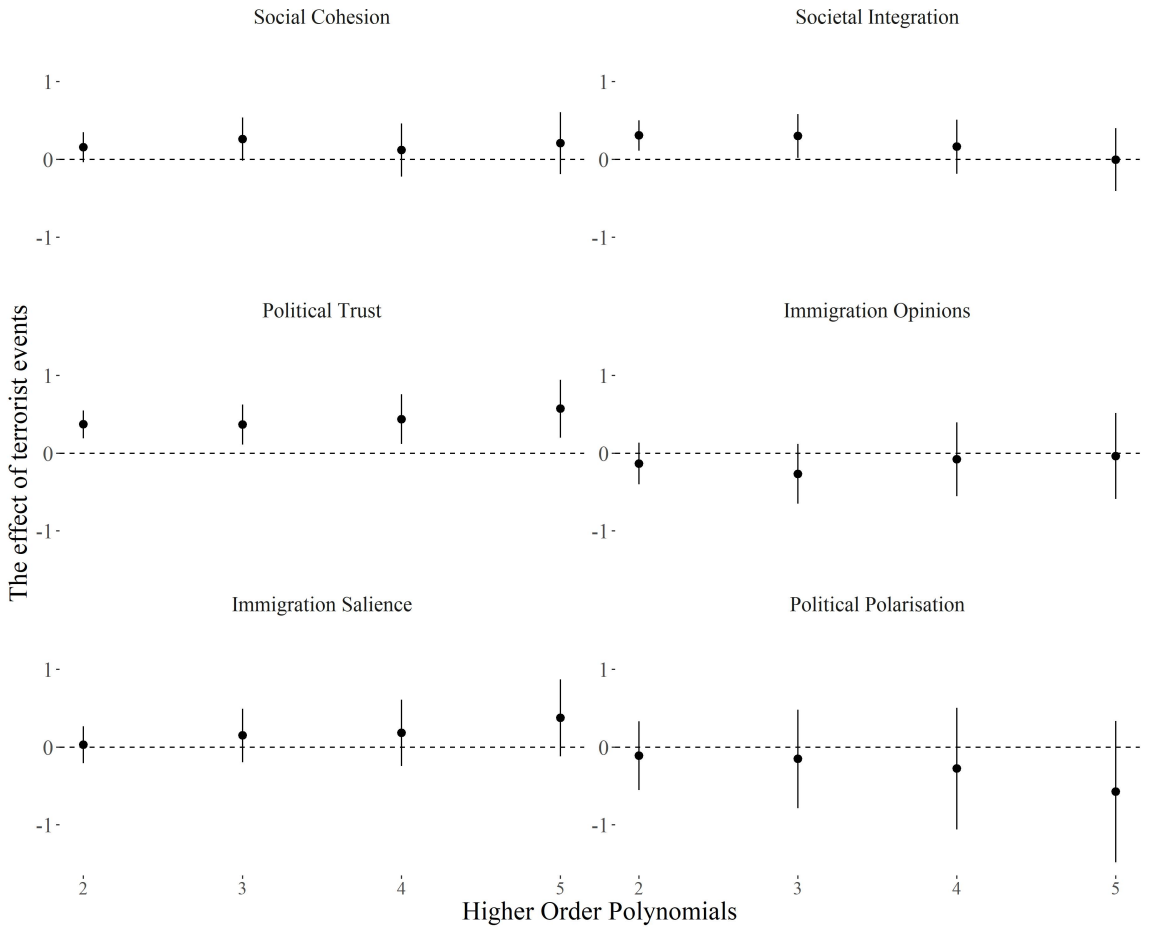


Table D.1: Regression discontinuity results using different polynomials

Dependent Variables	No of Polynomials	Estimate	95% CI	p-value	$N_{Treatment}$	$N_{Control}$
Social Cohesion	2	0.16	[-0.03 0.35]	0.11	1013	2010
Social Cohesion	3	0.26	[-0.02 0.54]	0.06	1013	2010
Social Cohesion	4	0.12	[-0.22 0.46]	0.49	1013	2010
Social Cohesion	5	0.21	[-0.19 0.61]	0.30	1013	2010
Societal Integration	2	0.31	[0.11 0.51]	0.00	1013	2010
Societal Integration	3	0.30	[0.02 0.58]	0.04	1013	2010
Societal Integration	4	0.16	[-0.19 0.51]	0.36	1013	2010
Societal Integration	5	-0.00	[-0.41 0.40]	0.99	1013	2010
Political Trust	2	0.37	[0.19 0.55]	0.00	1013	2010
Political Trust	3	0.37	[0.11 0.63]	0.01	1013	2010
Political Trust	4	0.44	[0.12 0.76]	0.01	1013	2010
Political Trust	5	0.57	[0.20 0.95]	0.00	1013	2010
Immigration Opinions	2	-0.13	[-0.40 0.14]	0.33	1013	2010
Immigration Opinions	3	-0.26	[-0.65 0.12]	0.18	1013	2010
Immigration Opinions	4	-0.08	[-0.55 0.40]	0.75	1013	2010
Immigration Opinions	5	-0.04	[-0.59 0.52]	0.90	1013	2010
Immigration Salience	2	0.03	[-0.21 0.27]	0.81	1013	2010
Immigration Salience	3	0.15	[-0.19 0.49]	0.39	1013	2010
Immigration Salience	4	0.18	[-0.24 0.61]	0.40	1013	2010
Immigration Salience	5	0.38	[-0.12 0.87]	0.14	1013	2010
Political Polarisation	2	-0.11	[-0.55 0.33]	0.63	1013	2010
Political Polarisation	3	-0.15	[-0.78 0.48]	0.64	1013	2010
Political Polarisation	4	-0.28	[-1.06 0.51]	0.49	1013	2010
Political Polarisation	5	-0.58	[-1.48 0.33]	0.22	1013	2010

D.3 Placebo tests

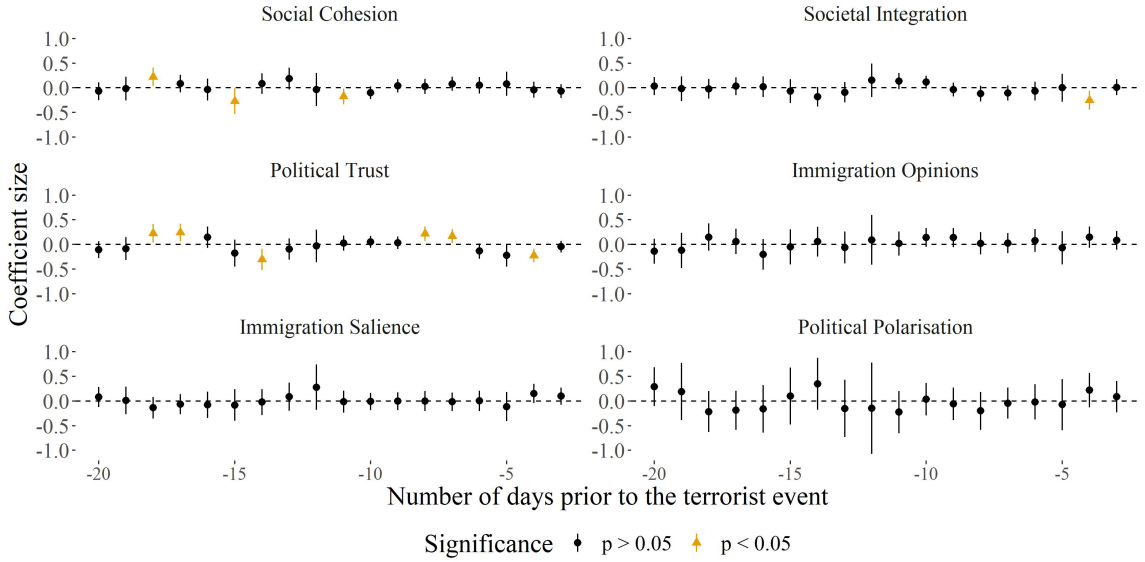
In order to further increase the credibility of our findings, we follow suggestions from Muñoz et al. (2019) and conduct a number of placebo tests. As part of the regression discontinuity design, we assume no simultaneous events and time-trends for the time of the survey. We can explicitly test this this by means of two sets of tests.

First, we test whether substantial shifts have occurred in the pre-event time period (and the potentially resulting bias following pre-existing time trends) by assessing hypothetical events in the time period before the terrorist events. To do this, we estimate the causal effect of a hypothetical (to our knowledge not existing) event during the period between 20 days before and 3 days before the actual terrorist events (also see Imbens & Lemieux 2008). This analysis largely follows the logic of a regression discontinuity design. That is, we estimate the optimal bandwidth (Imbens & Kalyanaraman 2012)

for the different dependent variables at the timing of the hypothetical event. For cases with only few data points (e.g. because the hypothetical event is on a Sunday), we use a bandwidth of three days.

In a next step, we estimate the effect of these hypothetical events, using local linear estimators (for more detail, see Research Design section of the main study). We plot the effect sizes in Figure D.3, which suggests there are no systematic patterns before the terrorist event. While we do notice some statistically significant effects, they are quite scattered and there is no indication they are due to anything other than chance.

Figure D.3: Placebo tests at different event timings



Second, we assess whether theoretically unrelated variables are also affected by the terrorist events. Arguably, theoretically unrelated variables do not change following the terror events. In this regard, a particular advantage of the DREES data is that it includes a large number of health-related items that – in theory – should not be affected by the terrorist events. Specifically, we focus on the following variables: the salience of AIDS (four-point scale, higher levels indicate higher salience), positions on same-sex marriage (four-point scale, higher levels indicate stronger support of same-sex marriage), whether social security works well in France (4-point scale, higher levels indicate more positive responses), whether social healthcare should remain pubic (4-point scale, higher levels indicate more positive responses), whether social security is sufficiently high (4-point scale for both, higher levels indicate higher agreement) and, finally, an item regarding the respondent's perceived health status (5-point scale, higher levels indicate better perceived health).

Table D.2 summarises the effects of the terror events on these variables. It shows the post-terror dummy never reaches traditional levels of statistical significance for any of the aforementioned variables. The DREES data, thus, fails to provide any evidence that the different health-related variables change following terrorist events. This indicates any evidence of change we find as part of our analyses in the study's main body directly follow from the terrorist events.

Table D.2: Placebo tests with other variables

	Salience AIDS	Position Same-Sex Marriage	Social Security works well?	Should healthcare remain public?	Social security is sufficient	Social security is to expensive	Perceived Health
(Intercept)	3.15***	3.19***	2.38***	3.42***	2.51***	3.65***	3.83***
	(0.27)	(0.29)	(0.19)	(0.15)	(0.18)	(0.25)	(0.23)
Post Terror Dummy	0.17	−0.11	0.06	0.03	0.10	0.02	0.07
	(0.12)	(0.13)	(0.09)	(0.07)	(0.08)	(0.11)	(0.10)
Age	−0.01*	−0.01**	−0.01**	0.01*	0.00	−0.01	−0.01**
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Gender	−0.22	−0.12	0.18*	−0.01	0.12	−0.35**	0.18
	(0.11)	(0.12)	(0.09)	(0.07)	(0.08)	(0.11)	(0.10)
Education	−0.03	0.07*	0.04	−0.02	0.07***	−0.07**	0.09***
	(0.03)	(0.03)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Employment	0.08	−0.06	−0.01	−0.04	−0.11	−0.30*	−0.30**
	(0.13)	(0.14)	(0.10)	(0.08)	(0.09)	(0.12)	(0.11)
Income	−0.00	−0.00	0.00	0.00	−0.00	0.00	0.00*
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Adj. R^2	0.02	0.06	0.04	0.01	0.03	0.07	0.21
Num. obs.	291	290	385	393	394	288	291

Note: $^{***}p < 0.001$, $^{**}p < 0.01$, $^{*}p < 0.05$. We use the following bandwidths (in days): Salience AIDS (2.50), Position Same-Sex Marriage (2.94), Social Security works well? (3.78), Should healthcare remain public? (3.21), Social security is sufficient (3.23), Social security is to expensive (2.94), and Perceived Health (2.84).

E Full regression models using local linear estimators

Table E.1: Full regression models for Social Cohesion

	Optimal Bandwidth w/o Controls	Optimal Bandwidth	1.5x Bandwidth	Double Bandwidth
(Intercept)	2.05***	1.80***	1.83***	1.88***
	(0.05)	(0.17)	(0.14)	(0.11)
Post Terror Dummy	0.26***	0.26***	0.25***	0.21***
	(0.07)	(0.07)	(0.06)	(0.05)
Age		0.00	0.00	0.00
		(0.00)	(0.00)	(0.00)
Gender		0.19*	0.15*	0.08
		(0.07)	(0.06)	(0.05)
Education		−0.00	−0.00	−0.00
		(0.02)	(0.02)	(0.01)
Employment		0.02	0.06	0.01
		(0.08)	(0.07)	(0.06)
Income		0.00	0.00	0.00
		(0.00)	(0.00)	(0.00)
Adj. R^2	0.03	0.03	0.03	0.02
Num. obs.	482	393	564	817

Note: $^{***}p < 0.001$, $^{**}p < 0.01$, $^{*}p < 0.05$. The optimal bandwidth for social cohesion is 3.33.

Table E.2: Societal Integration

	Optimal Bandwidth w/o Controls	Optimal Bandwidth	1.5x Bandwidth	Double Bandwidth
(Intercept)	3.30***	2.28***	2.36***	2.39***
	(0.06)	(0.23)	(0.18)	(0.16)
Post Terror Dummy	0.26**	0.25*	0.25**	0.28***
	(0.09)	(0.10)	(0.08)	(0.07)
Age		0.01***	0.01***	0.01***
		(0.00)	(0.00)	(0.00)
Gender		0.07	0.06	0.05
		(0.10)	(0.08)	(0.07)
Education		0.06*	0.06**	0.06***
		(0.02)	(0.02)	(0.02)
Employment		−0.15	−0.18*	−0.14
		(0.11)	(0.09)	(0.08)
Income		0.00	0.00*	0.00
		(0.00)	(0.00)	(0.00)
Adj. R^2	0.02	0.07	0.09	0.08
Num. obs.	360	291	394	565

Note: $^{***}p < 0.001$, $^{**}p < 0.01$, $^{*}p < 0.05$. The optimal bandwidth for social cohesion is 2.15.

Table E.3: Full regression models for Political Trust

	Optimal Bandwidth w/o Controls	Optimal Bandwidth	1.5x Bandwidth	Double Bandwidth
(Intercept)	1.35***	1.48***	1.34***	1.31***
	(0.04)	(0.18)	(0.16)	(0.12)
Post Terror Dummy	0.29***	0.29***	0.25***	0.25***
	(0.07)	(0.08)	(0.07)	(0.06)
Age		−0.01*	−0.00	−0.00*
		(0.00)	(0.00)	(0.00)
Gender		0.19*	0.17*	0.12*
		(0.08)	(0.07)	(0.06)
Education		0.03	0.03	0.03*
		(0.02)	(0.02)	(0.01)
Employment		−0.02	0.01	0.06
		(0.09)	(0.08)	(0.06)
Income		−0.00	−0.00	0.00
		(0.00)	(0.00)	(0.00)
Adj. R^2	0.04	0.08	0.05	0.05
Num. obs.	360	291	394	565

Note: $^{***}p < 0.001$, $^{**}p < 0.01$, $^{*}p < 0.05$. The optimal bandwidth for political trust is 2.15.

Table E.4: Full regression models for Immigration Opinions

	Optimal Bandwidth w/o Controls	Optimal Bandwidth	1.5x Bandwidth	Double Bandwidth
(Intercept)	2.70***	3.28***	3.37***	3.42***
	(0.07)	(0.22)	(0.16)	(0.15)
Post Terror Dummy	−0.07	−0.04	−0.05	−0.05
	(0.10)	(0.10)	(0.07)	(0.07)
Age		0.01*	0.01**	0.01*
		(0.00)	(0.00)	(0.00)
Gender		−0.21*	−0.14*	−0.13
		(0.10)	(0.07)	(0.07)
Education		−0.19***	−0.18***	−0.18***
		(0.02)	(0.02)	(0.02)
Employment		0.02	−0.12	−0.14
		(0.11)	(0.08)	(0.08)
Income		0.00	0.00	0.00
		(0.00)	(0.00)	(0.00)
Adj. R^2	-0.00	0.19	0.16	0.15
Num. obs.	478	391	758	862

Note: $^{***}p < 0.001$, $^{**}p < 0.01$, $^{*}p < 0.05$. The optimal bandwidth for attitudes on immigration is 3.92.

Table E.5: Full regression models for Immigration Salience

	Optimal Bandwidth w/o Controls	Optimal Bandwidth	1.5x Bandwidth	Double Bandwidth
(Intercept)	3.26***	2.95***	2.95***	2.89***
	(0.06)	(0.22)	(0.15)	(0.14)
Post Terror Dummy	−0.09	−0.06	−0.07	−0.05
	(0.08)	(0.09)	(0.07)	(0.07)
Age		0.01*	0.01**	0.01***
		(0.00)	(0.00)	(0.00)
Gender		−0.12	−0.12	−0.12
		(0.09)	(0.07)	(0.06)
Education		−0.01	−0.03	−0.03
		(0.02)	(0.02)	(0.02)
Employment		−0.01	0.05	0.06
		(0.11)	(0.08)	(0.07)
Income		0.00	0.00	0.00*
		(0.00)	(0.00)	(0.00)
Adj. R^2	0.00	0.01	0.03	0.03
Num. obs.	483	394	765	821

Note: $^{***}p < 0.001$, $^{**}p < 0.01$, $^{*}p < 0.05$. The optimal bandwidth for salience of immigration is 3.44.

Table E.6: Full regression models for Political Polarisation

	Optimal Bandwidth w/o Controls	Optimal Bandwidth	1.5x Bandwidth	Double Bandwidth
(Intercept)	1.68***	1.46***	0.79**	0.95***
	(0.11)	(0.40)	(0.27)	(0.26)
Post Terror Dummy	−0.06	−0.05	−0.00	−0.02
	(0.16)	(0.17)	(0.12)	(0.12)
Age		−0.00	0.00	0.00
		(0.01)	(0.00)	(0.00)
Gender		0.29	0.35**	0.33**
		(0.17)	(0.12)	(0.11)
Education		−0.02	0.04	0.03
		(0.04)	(0.03)	(0.03)
Employment		0.41*	0.41**	0.31*
		(0.19)	(0.13)	(0.13)
Income		0.00	0.00	0.00
		(0.00)	(0.00)	(0.00)
Adj. R^2	-0.00	0.01	0.02	0.02
Num. obs.	437	365	717	815

Note: $^{***}p < 0.001$, $^{**}p < 0.01$, $^{*}p < 0.05$. The optimal bandwidth for political extremism is 3.29.

F Additional information for Eurobarometer 84.3

This section provides additional information regarding the robustness checks conducted with the Eurobarometer 84.3 data (European Commission, Brussels 2017). For France, this includes a stratified random sample of 1026 respondents (aged 15 and older) based on the distribution of a country's population across NUTS 2 units, as well as its distribution in terms of metropolitan, urban and rural areas (for more information, we refer to Eurobarometer 84.3's methodological report).[2] In what follows, section F.1 provides the question wordings and descriptive statistics of the in- and out-group indicators. Section F.2 presents information related to the balance of the sample. Finally, section F.3 provides the full regression tables, similar to Table 2 in the main text.

F.1 Variable information in the Eurobarometer sample

The survey contains in- and out-group indicators that are similar to the DREES survey (see below for the question wordings and Table F.1 for the corresponding descriptive statistics). We use three traditional political trust items (parties, government, parliament) to construct a trust factor. We rely on two four-point immigration items, namely the contribution of immigration to the country and an assessment of extra-EU immigration, to construct an average score. We measure salience with a traditional "most important issue" question and use a conventional ten-point left-right self-placement item to calculate political polarisation.[3] Unfortunately, the Eurobarometer survey does not include an equivalent proxy for social cohesion and societal integration. Needless to say, the Eurobarometer indicators are not identical to those in the DREES survey. Nonetheless, they allow us to explore how terrorist events provide challenges to and support for liberal democratic principles, and – more specifically – whether we can confirm that terrorism increases in-group solidarity, while leaving out-group hostilities largely unaffected.

- Social Cohesion (item qd11_4)

  FR Dans quelle mesure êtes-vous d'accord ou pas d'accord avec chacune des propositions suivantes? En France, les gens ont beaucoup de choses en commun. [Tout à fait d'accord, Plutôt d'accord, Plutôt pas d'accord, Pas du tout d'accord]

  EN To what extent do you agree or disagree with each of the following statements? In France, people have much in common. [Strongly agree, somewhat agree, somewhat disagree, strongly disagree]

- Political Trust (items qa8a_6, qa8a_8, and qa8a_9)

  FR Je voudrais maintenant vous poser une question à propos de la confiance que vous inspirent certains médias et certaines institutions. Pour chacun des médias suivants et chacune des institutions suivantes, pourriez-vous me dire si

[2] In an additional analysis, we also limited the Eurobarometer data to French citizens 18 or older in order to maximise equivalence with the DREES data. The substantive interpretation of the results remains unchanged.

[3] Throughout the subsequent analysis, we rely on a socio-tropic indicator of the "most important issue", but a pocketbook operationalisation returns substantively similar results.

vous avez plutôt confiance ou plutôt pas confiance en lui/elle. Les partis politiques (qa8a_6). Le gouvernement français (qa8a_8). L'assemblée nationale (qa8a_9). [Plutôt confiance, Plutôt pas confiance]

EN I would now like to ask you a question about the trust you have in certain media and institutions. For each of the following media and each of the following institutions, could you tell me if you trust or rather not trust them? Political parties (qa8a_6). The French government (qa8a_8). The national assembly (qa8a_9). [Tend to trust, Tend not to trust]

- Immigration Opinions (items qb4_2 and qd11_3)

  FR Veuillez me dire dans quelle mesure chacune des propositions suivantes vous évoque un sentiment positif ou négatif. L'immigration de personnes venant de pays en dehors de l'Union européenne (qb4_2). [Très positive, Assez positive, Assez négative, Très négative]

  EN Please tell me whether each of the following statements evokes a positive or negative feeling for you. Immigration of people from outside the EU (qb4_2). [Very positive, Fairly positive, Fairly negative, Very negative]

  FR Dans quelle mesure êtes-vous d'accord ou pas d'accord avec chacune des propositions suivantes? Les immigrés apportent beaucoup à la France (qd11_3) [Tout à fait d'accord, Plutôt d'accord, Plutôt pas d'accord, Pas du tout d'accord]

  EN To what extent do you agree or disagree with each of the following statements? Immigrants contribute a lot to France (qd11_3) [Totally agree, Tend to agree, Tend to disagree, Totally disagree]

- Immigration Salience (item qa3a)

  FR A votre avis, quels sont les deux problèmes les plus importants auxquels doit faire face la France actuellement ?

  EN What do you think are the two most important issues facing France at the moment?

- Left-right self-placement (item d1)[4]

  FR A propos de politique, les gens parlent de "la gauche" et de "la droite". Vous-même, pourriez-vous situer votre position sur cette échelle? [1 = Gauche, 10 = Droite]

  EN In political matters people talk of "the left" and "the right". How would you place your views on this scale? [1 = Left, 10 = Right]

- Gender (item d10)

  FR Sexe du répondant. [1 = Homme, 2 = Femme]

  EN Gender. [1 = Man, 2 = Woman]

- Age (item d11)

[4]This variable is recoded to measure political polarisation as the distance to the middle category.

FR Quel est votre âge? [question ouverte]

EN How old are you? [open ended question]

- Education (item d8 recoding d8r2)

  FR A quel âge avez-vous arrêté vos études à temps complet? [question ouverte]

  EN How old were you when you stopped full-time education? [open ended question]

Table F.1: Descriptive statistics of Eurobarometer 84.3 indicators

Variable	Level	N	Mean	SD	Min	Max
Social Cohesion	Totally disagree	1026	0.07	0.25	0	1
	Tend to disagree		0.27	0.44		
	Tend to agree		0.53	0.50		
	Totally agree		0.09	0.28		
	Don't know		0.05	0.22		
Political Trust	Factor loading	1026	0	1	−0.64	2.46
Immigration Opinions	Mean	1026	2.19	0.85	1	4
Immigration Salience	Dummy	1026	0.22	0.41	0	1
Political Polarisation		837	1.30	1.38	0	4
Post-Terror Dummy		1026	0.09	0.29	0	1
Time		1026	−3.42	2.26	−7	2
Age		1026	53.16	19.20	15	95
Gender	Female	1026	0.49	0.50	0	1
Education	Up to 15	1026	0.17	0.38	0	1
	16-20	1,026	0.47	0.50		
	20+	1,026	0.36	0.48		

Note: We harmonise the four different Political Trust variables by means of a confirmatory factor analysis (see Table F.2). We harmonise the two Immigration Opinion variables by averaging them. Results are substantively similar when we include them separately.

Table F.2: Factor Loadings for Political Trust

Variable	Loading	Uniqueness
Political Parties (item QA8a_6)	0.67	0.55
The French Government (item QA8a_8)	0.89	0.21
The National Assembly (item QA8a_9)	0.88	0.23

Note: Following the Kaiser (1960) criterion, we extract one factor using 'oblimin' rotation. The Eigenvalue is 2.01.

F.2 The balance test of the Eurobarometer sample

We use Eurobarometer 84.3 as a cross-validation tool, and not the primary data source of the analysis, because the survey timing is much less favourable for causal implications. The terrorist events occurred only towards the very end of the Eurobarometer's fieldwork period in France (7-17 November 2015), resulting in less than 100 respondents (of a possible 1026) being interviewed after the terrorist events. This limits the estimation of the optimal bandwidth, which we set equal for all estimations at three days. While this is far from desirable, a balance test suggests there is no systematic bias between treated and untreated individuals. Table F.3 confirms that Age, Gender and Education are all balanced around the terrorist events. The consistent insignificance of the post-terror dummy indicates there are no systematic pre- and post-terror differences in the Eurobarometer sample.

Table F.3: Balance tests for Eurobarometer 84.3

	Age	Gender	Education
(Intercept)	53.43***	0.50***	2.17***
	(1.04)	(0.03)	(0.04)
Post Terror	−3.19	−0.01	0.14
	(2.26)	(0.06)	(0.08)
Adj. R^2	0.00	-0.00	0.00
Num. obs.	457	457	454

Note: $^{***}p < 0.001$, $^{**}p < 0.01$, $^{*}p < 0.05$

F.3 Full regression models from the Eurobarometer sample

These results largely confirm our earlier findings. We find that terrorist events increase political trust, and thus reinforce in-group solidarity. That is, we observe a rally effect of terrorism. Similar to findings using the DREES survey, this confirms that citizens have more confidence in the core political institutions of representative democracy in the immediate aftermath of terrorist events.

We confirm earlier findings regarding out-group hostilities and replicate findings from Castanho Silva (2018). On the one hand, we find no evidence that terrorism affects either anti-immigrant opinions or the salience of immigration. On the other hand, terrorism has little to no impact on political polarisation. While we theoretically expected an effect on both these dynamics, the empirical reality seemingly confirms the uniqueness of earlier findings from the post-9/11 literature, and American scholarship more generally.

Table F.4: Full regression discontinuity results using EB 84.3

	Social Cohesion	Political Trust	Immigration Opinions	Immigration Salience	Political Polarisation
(Intercept)	2.66***	0.06	2.48***	0.23*	0.45
	(0.18)	(0.25)	(0.21)	(0.10)	(0.37)
Post Terror	0.01	0.45***	−0.01	0.01	0.05
	(0.09)	(0.12)	(0.10)	(0.05)	(0.19)
Age	−0.00	0.00	−0.00	−0.00	0.01
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Gender	−0.11	−0.08	0.11	0.04	0.10
	(0.07)	(0.10)	(0.08)	(0.04)	(0.15)
Education (16-19)	0.07	−0.27	−0.19	0.04	0.44
	(0.11)	(0.16)	(0.13)	(0.06)	(0.23)
Education (20+)	0.21	−0.03	−0.49***	−0.06	0.61*
	(0.12)	(0.17)	(0.14)	(0.06)	(0.25)
R^2	0.02	0.05	0.05	0.01	0.02
Adj. R^2	0.01	0.04	0.03	0.00	0.00
Num. obs.	429	404	401	454	365
RMSE	0.73	1.01	0.85	0.41	1.39

$^{***}p < 0.001$, $^{**}p < 0.01$, $^{*}p < 0.05$

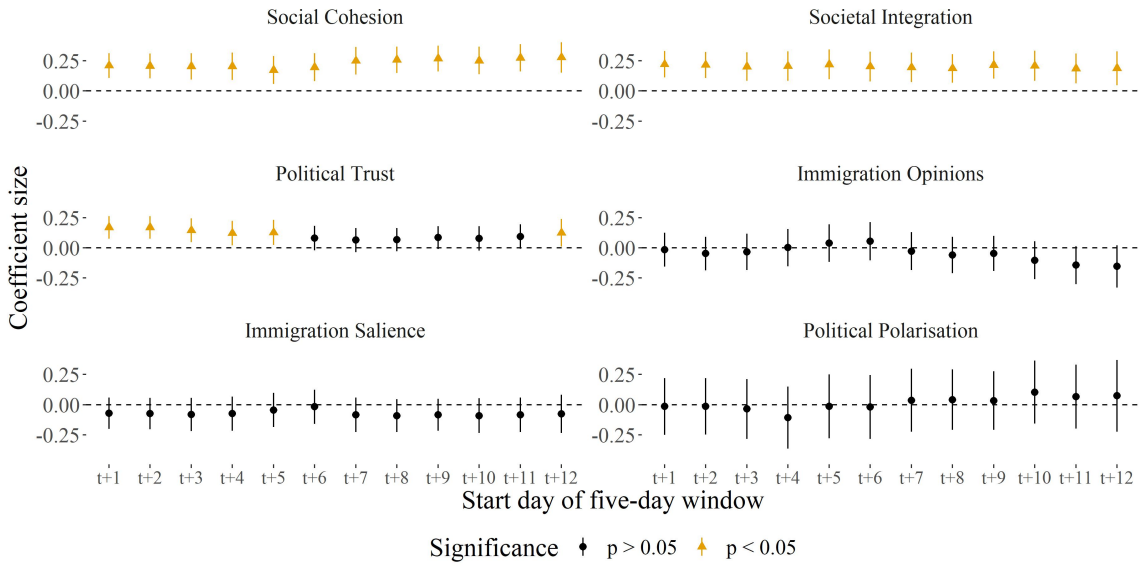
G The longevity of the effects

It is important to assess the endurance of the effects of terrorist events. If the impact is rather immediate and/or short-lived, the implications for political systems are substantially different from more long-lasting or even permanent changes. We proceed to examine this as follows.

We compare the mean values of our dependent variables for a five-day window before the terrorist events (reference category) to the means in different five-day windows after the events. We first construct the reference group (last five days before the terrorist events). Similarly, we construct groups of five days following the events (e.g. day 1 to day 6 after the events, day 2 to day 7, and so on). Using the same set up as in the RDD, we compare the reference group to the groups after the events and repeat this for all possible five-day windows. In other words, we compare the reference category to respondents directly interviewed after the events (day 1 to day 6), then to the next group (day 2 to day 7) and so on, stopping with the last possible group (day 12 to day 17 after the terrorist events).

Figure G.1 summarises the findings by plotting the regression coefficients for each starting day of the five-day window (x-axis). Starting with social cohesion and societal integration, the effect size remains constant and significant at traditional levels throughout all points of comparison after the terrorist events. The effect of political trust also remains substantially positive throughout the entire time frame. Yet, the effect loses statistical significance at some random days after the terrorist events. At this point, we have little indication this has any substantive meaning. For the out-group indicators, we fail to find a single point in time where the terrorist events affected the outcome. Combined, this further strengthens our study's findings that the terrorist events affected in-group solidarity but not out-group hostility indicators. Even more, following this longevity analysis, there appears to be no lagged effect of the terrorist events on out-group hostility indicators.

Figure G.1: Longevity of the effects of terrorist events



These findings are, however, not without limitations. A particular advantage of regression discontinuity designs is their ability to make strong causal inferences. This stems from the assumption that respondents cannot anticipate terrorist events and, therefore, do not systematically differ prior to and following the events. Throughout the longevity analysis, however, we need to consider that any sample five-day period after the terrorist events is likely to be different from the pre-terror five-day reference category. The comprehensive impact of terrorist events across different aspects of the polity makes that the assumption of parity before and after the events is not always evident. After all, the political environment after the terrorist events has incurred substantial changes. That means the treatment is no longer isolated and becomes conflated with other events, media reporting and so on afterwards. Keeping that in mind, rather than providing strong claims about longevity (or not) of specific effects, this analysis must be interpreted as indicative evidence and its implications as suggestive.

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