Dataverse Appendix

"Fixed Effects and Post-Treatment Bias in Legacy Studies"

Jonathan Homola, Miguel M. Pereira, Margit Tavits

November 2023

Table DA.1: The controlled direct effect of camp proximity on support for radical right parties in 2017, with alternative methods to interpolate Weimar states from contemporary Gemeinden (Centroid interpolation + Saarland)

	AfD Vote Share		AfD + NPD Vote Share	
	Full sample	$< 70km$	Full sample	$< 70km$
	(1)	(2)	(3)	(4)
Distance	-0.087^{**}	-0.220^{**}	-0.094^{**}	-0.232^{**}
(in 10kms)	(0.014)	(0.045)	(0.014)	(0.048)
Nazi party share (1933)	-0.028^{**}	-0.039^{**}	-0.028^{**}	-0.040^{**}
	(0.004)	(0.008)	(0.004)	(0.009)
% Unemployed (1933)	0.055^{**}	0.027	0.054^{**}	0.028
	(0.015)	(0.019)	(0.016)	(0.021)
Population (1925)	-0.00000	0.00001	-0.00000	0.00001
	(0.00000)	(0.00001)	(0.00000)	(0.00001)
% Jews (1925)	-0.505^{**}	-1.001^{**}	-0.519^{**}	-1.105^{**}
	(0.119)	(0.256)	(0.124)	(0.269)
Weimar state FEs (N=17+1)	✓	✓	✓	✓
Contemporary variables	✓	✓	✓	✓
Observations	10,738	3,946	10,738	3,946
Adjusted R^2	0.390	0.365	0.390	0.368

Note: Entries are coefficients of the controlled direct effect of distance to closest camp on support for the AfD (Columns 1-2) and AfD+NPD (Column 3-4) in 2017, corresponding to Table 4 in HPT. All models report the second stage of the sequential g-estimator (bootstrapped standard errors in parentheses). All models include Weimar state fixed effects (interpolated based on the centroids of contemporary Gemeinden and including Saarland respondents/districts as an additional Weimar state) in *both* stages and contemporary mediators and confounders in the *first* stage regression. *p<0.05; **p<0.01

Table DA.2: The controlled direct effect of camp proximity on support for radical right parties in 2017, with alternative methods to interpolate Weimar states from contemporary Gemeinden (Area interpolation)

	AfD Vote Share		AfD + NPD Vote Share	
	Full sample	$< 70km$	Full sample	$< 70km$
	(1)	(2)	(3)	(4)
Distance	-0.086^{**}	-0.220^{**}	-0.093^{**}	-0.232^{**}
(in 10kms)	(0.014)	(0.045)	(0.014)	(0.048)
Nazi party share (1933)	-0.028^{**}	-0.039^{**}	-0.028^{**}	-0.040^{**}
	(0.004)	(0.008)	(0.004)	(0.009)
% Unemployed (1933)	0.055^{**}	0.031	0.054^{**}	0.033
	(0.015)	(0.020)	(0.016)	(0.022)
Population (1925)	-0.00000	0.00000	-0.00000	0.00000
	(0.00000)	(0.00001)	(0.00000)	(0.00001)
% Jews (1925)	-0.521^{**}	-1.085^{**}	-0.535^{**}	-1.197^{**}
	(0.119)	(0.272)	(0.125)	(0.286)
Weimar state FEs (N=17)	✓	✓	✓	✓
Contemporary variables	✓	✓	✓	✓
Observations	10,755	3,949	10,755	3,949
Adjusted R^2	0.390	0.365	0.389	0.368

Note: Entries are coefficients of the controlled direct effect of distance to closest camp on support for the AfD (Columns 1-2) and AfD+NPD (Column 3-4) in 2017, corresponding to Table 4 in HPT. All models report the second stage of the sequential g-estimator (bootstrapped standard errors in parentheses). All models include Weimar state fixed effects (interpolated based on the area of overlap between Weimar and contemporary states (area interpolation)) in *both* stages and contemporary mediators and confounders in the *first* stage regression. *p<0.05; **p<0.01

Table DA.3: The controlled direct effect of camp proximity on out-group intolerance, immigrant resentment, and support for far-right parties (EVS), with alternative methods to interpolate Weimar states from contemporary Gemeinden (Centroid interpolation + Saarland)

	Outgroup Intolerance		Immigrant Resentment		Support Far-Right Parties	
	(1)	(2)	(3)	(4)	(5)	(6)
Distance to camp	−0.010*	−0.010*	−0.047*	−0.051*	−0.002	−0.002
	(0.004)	(0.004)	(0.024)	(0.024)	(0.001)	(0.001)
% Jews (1925)	−0.801	−0.580	15.398	16.023	0.099	0.183
	(1.499)	(1.442)	(8.635)	(9.284)	(0.369)	(0.467)
% Unemployed (1933)	3.227**	3.128**	11.681*	11.169*	0.702**	0.682**
	(0.949)	(0.858)	(5.465)	(5.673)	(0.233)	(0.244)
Population (1925)	0.006	0.005	−0.061	−0.064	−0.0003	−0.001
	(0.015)	(0.015)	(0.089)	(0.099)	(0.004)	(0.003)
Nazi party share (1933)	−0.429	−0.418	−6.119**	−5.806**	−0.066	−0.082
	(0.242)	(0.214)	(1.391)	(1.552)	(0.059)	(0.056)
Contemporary covariates						
Conservatism	0.044**		0.273**		0.038**	
	(0.009)		(0.055)		(0.002)	
Unemployed	0.010		0.905**		0.094**	
	(0.055)		(0.314)		(0.013)	
Education	−0.084**		−0.641**		−0.013**	
	(0.013)		(0.076)		(0.003)	
Female	−0.144**		−0.665**		−0.035**	
	(0.036)		(0.207)		(0.009)	
Age	0.001		0.029**		−0.001**	
	(0.001)		(0.006)		(0.0003)	
% Immigrants (2007)	−3.400**		−21.810**		−0.560**	
	(0.633)		(3.647)		(0.156)	
% Unemployed (2007)	−0.432		−6.477*		0.369**	
	(0.548)		(3.157)		(0.135)	
Urban	0.019		−0.036		0.001	
	(0.012)		(0.067)		(0.003)	
Constant	0.494*	0.499**	4.805**	5.911**	−0.046	−0.123*
	(0.201)	(0.189)	(1.160)	(1.217)	(0.050)	(0.053)
Model	G-est. Stage 1	G-est. Stage 2	G-est. Stage 1	G-est. Stage 2	G-est. Stage 1	G-est. Stage 2
Weimar state FEs (N=16)	✓	✓	✓	✓	✓	✓
Observations	1,376	1,376	1,376	1,376	1,376	1,376
Adjusted R^2	0.096	0.057	0.185	0.096	0.239	0.033

Note: Entries are estimates of the effect of distance to closest camp on the different outcomes, described in column headers. Models 1, 3, and 5 account exclusively for interwar covariates (standard errors in parentheses). Models 2, 4, and 6 are the 2nd stage of the sequential g-estimator to also account for contemporary predictors (bootstrapped standard errors in parentheses). All models (and both stages of the g-estimator) include Weimar state fixed effects (interpolated based on the centroids of contemporary Gemeinden and including Saarland respondents/districts as an additional Weimar state). *p<0.05; **p<0.01

Table DA.4: The controlled direct effect of camp proximity on out-group intolerance, immigrant resentment, and support for far-right parties (EVS), with alternative methods to interpolate Weimar states from contemporary Gemeinden (Area interpolation)

	Outgroup Intolerance		Immigrant Resentment		Support Far-Right Parties	
	(1)	(2)	(3)	(4)	(5)	(6)
Distance to camp	−0.008*	−0.009*	−0.041	−0.046	−0.001	−0.002
	(0.004)	(0.004)	(0.024)	(0.024)	(0.001)	(0.001)
% Jews (1925)	0.115	0.221	18.954*	18.562*	0.255	0.350
	(1.460)	(1.455)	(8.364)	(8.970)	(0.358)	(0.468)
% Unemployed (1933)	2.341**	2.322**	8.812	9.192	0.532**	0.492*
	(0.831)	(0.864)	(4.761)	(4.942)	(0.204)	(0.215)
Population (1925)	0.001	0.0002	0.003	−0.007	0.002	0.002
	(0.010)	(0.011)	(0.060)	(0.066)	(0.003)	(0.003)
Nazi party share (1933)	−0.505*	−0.494*	−6.076**	−5.778**	−0.070	−0.086
	(0.240)	(0.216)	(1.373)	(1.559)	(0.059)	(0.056)
Contemporary covariates						
Conservatism	0.044**		0.267**		0.038**	
	(0.009)		(0.054)		(0.002)	
Unemployed	0.008		0.863**		0.094**	
	(0.055)		(0.314)		(0.013)	
Education	−0.083**		−0.654**		−0.013**	
	(0.013)		(0.076)		(0.003)	
Female	−0.142**		−0.667**		−0.035**	
	(0.036)		(0.206)		(0.009)	
Age	0.001		0.029**		−0.001**	
	(0.001)		(0.006)		(0.0003)	
% Immigrants (2007)	−3.198**		−21.965**		−0.558**	
	(0.626)		(3.587)		(0.153)	
% Unemployed (2007)	−0.187		−6.775*		0.359**	
	(0.529)		(3.028)		(0.130)	
Urban	0.019		−0.043		0.001	
	(0.011)		(0.065)		(0.003)	
Constant	0.537**	0.538**	5.033**	6.070**	−0.034	−0.112*
	(0.200)	(0.192)	(1.148)	(1.200)	(0.049)	(0.052)
Model	G-est. Stage 1	G-est. Stage 2	G-est. Stage 1	G-est. Stage 2	G-est. Stage 1	G-est. Stage 2
Weimar state FEs (N=12)	✓	✓	✓	✓	✓	✓
Observations	1,376	1,376	1,376	1,376	1,376	1,376
Adjusted R^2	0.088	0.048	0.187	0.099	0.239	0.030

Note: Entries are estimates of the effect of distance to closest camp on the different outcomes, described in column headers. Models 1, 3, and 5 account exclusively for interwar covariates (standard errors in parentheses). Models 2, 4, and 6 are the 2nd stage of the sequential g-estimator to also account for contemporary predictors (bootstrapped standard errors in parentheses). All models (and both stages of the g-estimator) include Weimar state fixed effects (interpolated based on the area of overlap between Weimar and contemporary states (area interpolation)). *p<0.05; **p<0.01

Table DA.5: Effects of camp proximity on out-group intolerance, immigrant resentment, and support for far-right parties (EVS), with alternative methods to interpolate Weimar states from contemporary Gemeinden (Centroid interpolation + Saarland)

	Outgroup intolerance	Immigrant resentment	Far-right support
	(1)	(2)	(3)
Distance to camp	−0.011**	−0.076**	−0.001
	(0.003)	(0.020)	(0.001)
% Jews (1925)	−1.947	8.394	−0.098
	(1.193)	(7.016)	(0.272)
% Unemployed (1933)	2.479**	0.429	0.145
	(0.714)	(4.201)	(0.163)
Population (1925)	−0.039**	−0.302**	−0.003
	(0.012)	(0.071)	(0.003)
Nazi party share (1933)	−0.440*	−2.739*	−0.014
	(0.195)	(1.149)	(0.044)
Constant	0.255	2.281**	0.046
	(0.135)	(0.796)	(0.031)
Weimar state FEs (N=16)	✓	✓	✓
Observations	2,075	2,075	2,075
Adjusted R^2	0.045	0.078	0.006

Note: Entries are estimates of the effect of distance to closest camp on the different outcomes, described in column headers. All three models account exclusively for interwar covariates (standard errors in parentheses) and include Weimar state fixed effects (interpolated based on the centroids of contemporary Gemeinden and including Saarland respondents/districts as an additional Weimar state). *p<0.05; **p<0.01

Table DA.6: Effects of camp proximity on out-group intolerance, immigrant resentment, and support for far-right parties (EVS), with alternative methods to interpolate Weimar states from contemporary Gemeinden (Area interpolation)

	Outgroup intolerance	Immigrant resentment	Far-right support
	(1)	(2)	(3)
Distance to camp	−0.012**	−0.094**	−0.001
	(0.003)	(0.020)	(0.001)
% Jews (1925)	−1.544	3.173	−0.056
	(1.093)	(6.391)	(0.247)
% Unemployed (1933)	1.420*	0.666	0.092
	(0.560)	(3.272)	(0.126)
Population (1925)	−0.021**	−0.155**	−0.001
	(0.008)	(0.047)	(0.002)
Nazi party share (1933)	−0.527**	−2.473*	−0.008
	(0.192)	(1.123)	(0.043)
Constant	0.390**	2.216**	0.041
	(0.129)	(0.753)	(0.029)
Weimar state FEs (N=12)	✓	✓	✓
Observations	2,075	2,075	2,075
Adjusted R^2	0.025	0.071	0.005

Note: Entries are estimates of the effect of distance to closest camp on the different outcomes, described in column headers. All three models account exclusively for interwar covariates (standard errors in parentheses) and include Weimar state fixed effects (interpolated based on the area of overlap between Weimar and contemporary states (area interpolation)). *p<0.05; **p<0.01

Table DA.7: The controlled direct effect of camp proximity on support for radical right parties in 2017, accounting for state-level and Prussian province-level heterogeneity

	AfD Vote Share		AfD + NPD Vote Share	
	Full sample	$< 70km$	Full sample	$< 70km$
	(1)	(2)	(3)	(4)
Distance	-0.049^{**}	-0.091^{*}	-0.052^{**}	-0.096^{*}
(in 10kms)	(0.010)	(0.036)	(0.010)	(0.038)
Nazi party share (1933)	0.019^{**}	0.031^{**}	0.021^{**}	0.037^{**}
	(0.004)	(0.009)	(0.004)	(0.009)
% Unemployed (1933)	0.031^{**}	-0.017	0.032^{**}	-0.017
	(0.011)	(0.013)	(0.012)	(0.015)
Population (1925)	-0.00001^{**}	-0.00000	-0.00001^{**}	-0.00001
	(0.00000)	(0.00001)	(0.00000)	(0.00001)
% Jews (1925)	-0.405^{**}	0.149	-0.364^{**}	0.114
	(0.094)	(0.220)	(0.098)	(0.230)
Weimar state +				
Prussian province FEs (N=27)	✓	✓	✓	✓
Contemporary variables	✓	✓	✓	✓
Observations	10,737	3,945	10,737	3,945
Adjusted R^2	0.705	0.656	0.715	0.669

Note: Entries are coefficients of the controlled direct effect of distance to closest camp on support for the AfD (Columns 1-2) and AfD+NPD (Column 3-4) in 2017, corresponding to Table 4 in HPT. All models report the second stage of the sequential g-estimator (bootstrapped standard errors in parentheses). All models include Weimar state-level and Prussian province-level fixed effects in *both* stages and contemporary mediators and confounders in the *first* stage regression. *p<0.05; **p<0.01

Table DA.8: The controlled direct effect of camp proximity on support for radical right parties in 2017, with current state fixed effects in first stage of g-estimator and accounting for state-level and Prussian province-level heterogeneity

	AfD Vote Share		AfD + NPD Vote Share	
	Full sample	$< 70km$	Full sample	$< 70km$
	(1)	(2)	(3)	(4)
Distance	-0.049^{**}	-0.086^{*}	-0.053^{**}	-0.090^{*}
(in 10kms)	(0.010)	(0.036)	(0.010)	(0.038)
Nazi party share (1933)	0.019^{**}	0.031^{**}	0.022^{**}	0.037^{**}
	(0.004)	(0.009)	(0.004)	(0.009)
% Unemployed (1933)	0.031^{**}	-0.017	0.031^{*}	-0.017
	(0.011)	(0.013)	(0.012)	(0.015)
Population (1925)	-0.00001^{**}	-0.00001	-0.00001^{**}	-0.00001
	(0.00000)	(0.00001)	(0.00000)	(0.00001)
% Jews (1925)	-0.402^{**}	0.145	-0.361^{**}	0.110
	(0.094)	(0.220)	(0.098)	(0.230)
Current state FEs (N=16)	✓	✓	✓	✓
Weimar state +				
Prussian province FEs (N=27)	✓	✓	✓	✓
Contemporary variables	✓	✓	✓	✓
Observations	10,737	3,945	10,737	3,945
Adjusted R^2	0.706	0.660	0.716	0.673

Note: Entries are coefficients of the controlled direct effect of distance to closest camp on support for the AfD (Columns 1-2) and AfD+NPD (Column 3-4) in 2017, corresponding to Table 4 in HPT. All models report the second stage of the sequential g-estimator (bootstrapped standard errors in parentheses). All models include contemporary state fixed effects and contemporary mediators and confounders in the *first* stage regression. All models also include Weimar state-level and Prussian province-level fixed effects in *both* stages. *p<0.05; **p<0.01