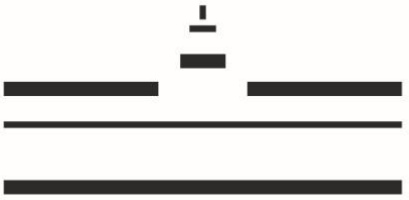

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Supra-Nationalism in the Light of Islamist Terrorism

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Abstract
Terror attacks are known to increase support for the attacked nation state and strengthen in-group affiliations among citizens. Even though there is evidence that a terror attack can affect people all over the world, up to now no study has considered whether these nation-specific effects work on a supra-national level. This study investigates these effects by analyzing the impact of two severe Islamist terror attacks, the Paris attack from 2015 and the Manchester bombing from 2017, on citizens' attachment to the European Union (EU). We use data from the Eurobarometer surveys that were conducted around the time of these attacks. Applying an entropy-balancing approach before running ordered logistic regressions, we make use of the quasi-random variation in survey interviews to analyze the treatment effects of the two attacks. The results indicate that the so-called rally effects work for supra-national communities and that they increase EU citizens' attachment to and the identification with the EU. Thus, the study has relevant implications for research about terror attacks, as it provides new insights about the scope of rally effects and their mode of operation.

JEL-Codes: D74, F51, F53, H12
Keywords: terrorism, rally effect, EU attachment, identity

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1 Introduction

The research on terror attacks has shown that they affect citizens' political attitutes (Berrebi & Klor 2006, 2008, Arvanitidis et al. 2016, Silva 2018, Larsen et al. 2019). A theory brought forward by Mueller (1970) and continued by Lee (1977) illustrates a couple of consequences that can be expected in the aftermath of severe international crises and shocks. Their rally-around-the-flag theory points out that severe crises can increase citizens' approval rates for their national governments. This is explained, among other ways, using psychological studies showing that when facing shocks like terror attacks, people's need for security promts them to affiliate more strongly with their national government (Lambert et al. 2010). They may also support their national leaders to increase their apparent power (Feinstein 2016).

Yet, while the existing terror research mainly focuses on the consequences of terror attacks on the level of classical nation states, some theories that have been used to explain the effects are able to explain the same effects with a wider scope; potentially useful theories include those linked to identity theories. It is has long been known that conflicts can produce group solidarity (Simmel 1955, Coser 1957), and sociological research has already stressed the role of group affiliations and the increased meaning of in- and out-group distinctions in the light of conflicts (Tajfel & J. Turner 1979, Jerkins 2008). Because an in-group refers to a group of people with a particular commonality, members of an in-group are not necessarily limited to being within the same nation state.

Building on this idea, there are also several recent observations that suggest that increased support for the nation state under attack are not limited to increased support by its own citizens. A strong example is the "Je suis Paris" postings that were expressed across all European countries and worldwide in the aftermath of the Paris attacks in November 2015. Additionally, several symbolic acts were observed all over Europe, such as buildings being illuminated in French national colors or postings that stressed the unity of EU members. Moreover, previous research has shown that severe terror attacks can increase the fear of terror worldwide (Finseraas & Listhaug 2013), suggesting that rally effects of one terror attack are not limited to the country where it took place but may emanate even further.

Yet, while earlier literature has primarily focused on rally effects on the national level, this study builds upon identity and the known rally theory and investigates citizens'

attachment to a supra-national community in the aftermath of Islamist terror attacks. Besides classical theories about rally effects, this study considers a novel viewpoint by especially addressing issues of communities of values and common identity on a supra-national level.

The paper is organized as follows: The paper first describes the rally theory and elaborates its shortcomings that lead to the hypothesis. I then introduce the applied data and display the analyses. Based on the existing literature, the study uses information from the EU countries to investigate the existence of rallies among communities of values and analyzes the effects of severe terror attacks on citizens' identity and attachment to the EU. The results show that terror attacks are able to spark rally effects on supra-national levels and that they not necessarily divide diverse societies. On the contrary, results suggest that terror attacks have the potential to unite societies and that common identities and group memberships play a crucial role for these effects.

The studied effects may finally have highly relevant implications for understanding the nature of long-investigated rally-around-the-flag effects and the importance of communities of shared values. Using this approach, the current research especially offers implications for common identities in transnational organizations like the EU, the cohesion of which has always been a topic of discussion. Some argue that a common values basis and a common identity keep the EU countries together, but others point out that EU members are too diverse to bundle any further policies at the European level and seek to restrengthen nation states' identities. Hence, such questions about the role of common identity, culture and communities of shared values are highly relevant for transnational organizations.

2 The Rally-Around-the-Flag Theory

The threat of Islamist terrorism in Europe remarkably increased during the years from 2015 to 2017. During previous decades, terror attacks in Europe were very seldom. This changed when Europeans started participating in the invasion of Iraq, such that al-Qaida began to fight Europe more directly (Nesser 2016). Europe has become a target of Islamist terrorists who, alongside spreading fear, aim to use terror to demonstrate power and send political messages (Pape 2003, Hoffman & McCormick 2004, Nesser 2016). Psychological, political and sociological theories have provided several explanations for the consequences of such terroristic threats for society, many of which have long been

known and can be linked to the rally-around-the-flag theory (Mueller 1970, Lee 1977). This theory predicts that for a particular nation dramatic international events increase the president's approval rates and strengthen support for national governments among society and opposition parties (Parker 1995, Baker & Oneal 2001, Hetherington & Nelson 2003, Lai & Reiter 2005, Perrin & Smolek 2009, Chowanietz 2010, Chatagnier 2012, Feinstein 2016). This phenomenon is known as a rally. Events that spark a rally are usually sharply focused and involve the whole country. Consequently, they attract significant attention in the media (Kernell 1978, Baker & Oneal 2001). But, why do people rally around their national flag? Upon reviewing the related literature, one can identify four explanations:

1. Rallying as a symbolic act

Early theories stressed that citizens rally as an act of support for a president because the president is a symbol for their nation and its power (Mueller 1970, Lee 1977, Doty et al. 1991). In this case, the act of rallying is used as an instrument to increase the honor of the nation in response to external threats (Feinstein 2016).

2. Absence of criticism

A further strand of the literature suggests that a rally occurs due to the absence of criticism of a government during crises or shortly after severe shocks. Scholars argue that a lack of information in such situations restrains opponents from formulizing criticism, as premature criticism could be, as viewed from a later point in time, interpreted as uninformed or stupid. Thus, the absence of any criticism from political parties and other actors that usually oppose the government or the president gives citizens the impression that a government is doing a good job (Brody 1991, Baker & Oneal 2001), leading the public to be more satisfied with the government.

3. The need for safety

Psychological scholars argue that rallies may also occur out of a need for security. When a country is attacked, an elected leader may appear to be responsible for reacting and to have sufficient power to do so. A nation's leader, a president or the whole government are viewed as being in charge of doing what is required to guarantee safety for the population (Lambert et al. 2010). For that reason, people turn to the government in the aftermath of terror attacks.

4. Identity theory

A further important argument to explain rally reactions comes from sociological theories

about identity and group solidarity. It is generally recognized that crises and conflicts can produce group solidarity (Simmel 1955, Coser 1957, Collins 2004). When severe shocks like terror attacks occur, people tend to affiliate with in-group members, who are a part of their identity, rather than with any out-groups (Tajfel & J. Turner 1979). These in-group affiliations become especially strong when the threat comes from groups that are considered to be different from an individual's own group (Huddy et al. 2005, Lambert et al. 2010), where an individual's own in-group is defined as a social group whose members view themselves as all being the same in some way. The commonality that connects the group and builds the "same" category does not have to be uniquely defined; in fact, it can be vague or apparently illusory, as long as it is something that can identify the in-group and differentiate it from other out-groups (Stets & Burke 2000, Jerkins 2008, Simmel 1955). In this view, mere communities of shared values can suffice to form a basis for a rally reaction. Further, attacks like 09/11 show that attacks from outside an in-group can lead to a rally that can even quiet potent differences between in-group members that usually matter. In such situations, members of different social groups within one in-group, as is the case for groups that usually compose a nation state, can be portrayed in a way that abstracts from their qualities of class or ethnicity (Alexander 2004, Putnam 2002), so that existing cultural or ethnic differences become less important in the light of an attack from the outside. Such an in-group can be defined as one's own family, as the fans of a sport club, or as the citizens of a nation state. Hence, linking this knowledge to the context of terror attacks, an attack from an out-group highlights one's own group affiliations and leads to a rally around the group's or nation's flag (Huddy et al. 2005, Lambert et al. 2010, Tajfel 1974).

However, the theory of rally effects and the empirical investigations that have investigated it have so far mainly looked at rally effects in the context of nation states, governments, presidential approval rates or general interpersonal trust (Parker 1995, Baker & Oneal 2001, Hetherington & Nelson 2003, Lai & Reiter 2005, Perrin & Smolek 2009, Chowanietz 2010, Chatagnier 2012, Feinstein 2016, Putnam 2002, Arvanitidis et al. 2016, Geys & Qari 2017). Indeed, the first three explanations for the rally-around-the-flag theory that they primarily explain rallies for national presidents or governments. For example, if rallies are caused by citizens' wish to take part in symbolic acts to support their own nation or are motivated by the absence of criticism of the opposition, this primarily applies to the nation state. The same holds true for the explanation that focuses on the need for safety: as national governments are mainly responsible for security and military politics, they are the object of a rally that happens in that spirit.

But, the arguments connected to identity theory may be able to explain rallies that happen beyond the nation state. Following these arguments, in-group affiliations are not necessarily limited by family ties or national boarders (Jerkins 2008). Therefore, cultural bonds and communities of values can create in-group affiliations as well, and these affiliations are a possible cause of rally reactions. This forms the basis of this study's first hypothesis:

Hypothesis: ***A terror attack in one country leads to a rally for a supra-national entity in other countries if the countries are members of the same community of shared values and the perpetrators come from outside this community.***

A community of shared values can arise from common cultural bonds or political connections like the membership in a supra-national union. A rally in that sense would be a *rally around the commonalities* and be directed at an institution or commonality that the group members share.

By studying rally effects in such a context, this study provides new insights about the consequences of transnational terrorism. It gives new information about the scope and mode of operation of rally effects. Building on research on identity theories, this study analyzes the impact of political connections like state unions and cultural affiliations in the aftermath of terror attacks. This study finally also reveals new approaches for learning about the role of identity for the cohesion of supra-national unions like the EU.

3 Terror Attacks in the EU

In order to examine the presented nexus more closely, this study investigates the effect of two Islamist terror attacks in the EU. The EU, as political and economic union of 28 member states, offers the opportunity to look at the consequences of transnational terrorism for communities of shared values. The EU community can be expected to have the characteristics of an in-group that causes rallies. For example, scholars have already remarked that the EU, which encompasses many European countries, "[...] ultimately blurs the distinctions between the in-group and the out-group." (Levy & Phan 2014, p.570), meaning that commonalities needed to spark a rally may exist beyond the boarders of a nation state and that the process of European integration has supported

the establishment of a community of shared values. Surveys among Europeans also show that large parts of society feel attached to the EU (European Commission 2018). Moreover, identity theory stresses that the definition of an in-group is not strict and can be linked to any commonalities (Stets & Burke 2000, Jerkins 2008), such as the membership in a supra-national organization like the EU.

However, EU countries still greatly vary regarding some cultural and political characteristics. Concerning this matter, research by Alexander (2004) and Putnam (2002) showed that existing cultural or ethnic differences lose importance in the aftermath of dramatic events. These findings have relevant implications for the EU, in that shocking events are able to shift the focus towards commonalities even for in-groups that usually - like the EU - differ with respect to many features.

Previous studies about citizens' views on the EU have shown that several attitudes and opinions indeed depend on current world events (De Vries 2018). Moreover, terror attacks are known to not only affect people in the country that is hit by the attack, but they can also arouse a common fear of terror globally (Finseraas & Listhaug 2013). This evidence suggests that a terror attack in one EU country affects all EU citizens' views on the EU. Indeed, Larsen et al. (2019) provided the first evidence that a terror attack affects EU attitudes by showing that Germans became more positive towards the EU in the aftermath of the terror attack on the Christmas market in Berlin. Further, Silva (2018) found some evidence that the Paris attack affected opinions on immigration in EU countries. However, these studies do not provide insights about rallies in all EU countries, nor do they provide information about the role of identity theory for rallies and their general mode of operation on supra-national levels.

Yet, the public reactions that were observed after recent terror attacks in Europe do suggest that *rallies around commonalities* exist on a supra-national level. Numerous "Je suis Paris" postings were published in the aftermath of the Paris attacks in November 2015, and symbolic acts were performed throughout the EU, such as illuminating of buildings in the colors of the French flag. Condolences were expressed by other EU countries in many ways, showing that the consequences of the attack are not limited to one country and that *rallies around commonalities* can be found throughout communities of shared values like the EU.

4 Empirical Strategy

The paper analyzes two Islamist attacks in order to test the hypothesis stated above. The first attack took place on November 13, 2015 in Paris. Islamist terrorists attacked cafés, restaurants, a concert at the Bataclan Theatre, and a football match. 137 people were killed and 413 injured. The second attack investigated in this paper happened on May 22, 2017 in Manchester. A terrorist detonated a bomb after a concert by Ariana Grande, when visitors were leaving the concert area. He killed 23 visitors while 119 people were injured. Both attacks are among the most deadly that have taken place in Europe in the last 15 years and were conducted by the Islamic State. They targeted similar groups of victims, i.e. citizens who went out to spend their evening meeting friends or going to a special event. Both attacks took place in the EU while Eurobarometer surveys were being conducted (European Commission 2017, 2019), thus allowing for an investigation of the direct effects of the terror attacks on the citizens of EU countries. Eurobarometer respondents are interviewed in face-to-face mode, and each survey contains new and independent samples that are selected randomly. The surveys cover questions regarding attitudes towards the EU and certain EU policies and also provide information about respondents' demographic characteristics and socio-political features.

In order to analyze an expected *rally around the commonalities*, we investigate whether the two terror attacks increased respondents' attachment to their community of values, i.e. the EU. Being a member of an EU country is the common denominator for all EU citizens and can define who is part of the in-group and who is not. We aim to measure how strongly citizens affiliated with this group and hence, we use the citizens' attachment to the EU as the dependent variable. The Eurobarometer includes a question covering this; it states *"Please tell me how attached you feel to [...] The European Union."*, where possible answers range from "1 - not attached" to "4 - very attached".[1] Those build the four ordered values of the dependent variable $EUattachment_i$.

The Eurobarometer data about respondents' socio-demographic characteristics and their political attitudes build a vector $Controls_i$, which contains all control variables described in the following section.[2] Besides a respondent's age and gender, this study

[1] The original scale from the Eurobarometer was reversed in order to provide a more intuitive interpretation of the coefficients.

[2] A summary of all applied variables, according survey questions and summary statistics can be found in appendix A.

also includes a measure for the level of education that the respondent had finished and the individual occupational status to control for varying socio-demographic characteristics. As age may have a non-linear impact on someone's attachment to the EU, we include the squared age as a variable, too. Further, as people who do not live in their native country may have a different view on foreign countries and their differences than those who live in their native country. This study also controls for whether the respondent was a citizen of the EU country where he/she lived. Further, whether a respondent lived in a city or a rural area may also have affected their attitudes on the EU. People from a city have more contact to international firms and people from all over the world. This may affect their views on their native country's foreign policies and its connections to other countries (Allport 1979), so this study includes a control variable that indicates whether a respondent lived in a village, a small town or a city.

Moreover, political attitudes about the EU can affect how much an individual feels attached to the EU community and thus, must be included in the analyses. Attitudes about the EU may vary greatly depending on the issue that respondents were asked about. The Eurobarometer encompasses a wide set of EU-related questions, including ones on respondents' opinions about the European economic and monetary union, common policies in the EU regarding foreign affairs, defense, migration and energy, further expansion of the EU and free movement of EU citizens. Concretely, the surveys ask whether respondents are for or against these common policies. They also cover whether the respondents think that things in the EU are going in the wrong or right direction, whether the EU conjures up for a positive or negative image for them, whether they generally feel like a citizen of the EU and understand how the EU works. All opinions on those concrete questions may be part of respondents' latent attitudes towards the EU. However, one must note that all of these opinions are likely to be related to each other and, thus, should not singly be included as individual control variables. Rather, as this study intends to control for respondents' general attitudes toward the EU, which may be reflected in all these issues, a factor analysis is conducted to identify the latent attitudes that are captured by those questions.[3] By doing so, the study identifies two latent factors that are included as control variables for EU related political attitudes.

As individual life conditions and the personalities affect how people weigh the costs and benefits of EU membership (Lubbers & Scheepers 2010, Bakker & de Vreese 2015), this study includes controls for respondents' life satisfaction levels. Further, because left-

[3] The results of the factor analyses are presented in detail in appendix B.

wing and right-wing ideologies can affect opinions about the EU (Lubbers & Scheepers 2010), the study includes a measure to control for the respondents' self-placement on a left-right scale of political mapping. Additionally, attitudes towards the EU vary among member states, where people from some countries are generally more skeptical than those from other countries (Lubbers & Scheepers 2010). This can be attributed to the various country-specific factors including political climate or media attention. Hence, a dummy variable that identifies country-specific characteristics is included.

For the analyses, the respondents were divided into two groups: those that were interviewed within the two days before each attack (the control group) and those that were interviewed within the two days after each attack (the treatment group). If the hypothesis can be supported, those in the treatment group should exhibit a significantly higher attachment to the EU. The variable $Treatment_i$ indicates whether a respondent belongs to the treatment or the control group. Respondents who were interviewed on the attack day itself were not included in order to assure that the respondents really had the chance to learn about the attack. Also, because citizens living in the attacked country are expected to display enormous feelings of shock and perceived threats that overlay conceivable EU connections, when analyzing the Paris attack, the respondents who lived in Paris were excluded; likewise, when analyzing the Manchester bombing, the respondents living in Great Britian were excluded. Further, respondents from the attacked countries would be expected, according to identity theory, to rally around their particular national in-group because this is their closest in-group reference.

In order to achieve reliable results, the analyses were conducted in two steps. In a first step, the individuals in the control and treatment groups were verified to be comparable, meaning that slight but critical differences in respondents' socio-demographic characteristics were minimized. To do this, covariate balance tests and further non-parametric tests, i.e. Mann-Whitney-U-test result and K-Wallis-test, were conducted to examine the covariate distributions between the treatment and the control groups. The results of all tests indicate that the treatment and the control group slightly but significantly vary regarding certain characteristics. Therefore, before running regression analyses, both groups were ensured to show similar covariate distributions. Specificall, the data were reweighed using the entropy balancing approach suggested by Hainmueller (2012) and the covariates were balanced with respect to third moments of the covariate distribution. As a result, the coviariate distribution of the control group matched that of

the treatment group.[4] In a second step, ordered logistic regression analyses were carried out using the previously balanced covariates. Both attacks were analyzed separately by applying the following strategy:

$$Pr(Y_i = y_i|X_i) = \Lambda(\alpha + \beta Treatment_i + \gamma Controls_i) \quad (1)$$

In our strategy $i = 1, ..., N$ identifies each survey respondent. Λ is a cumulative distribution function in a logistic model, Y_i represents the different values y_i that the dependent variable $EUattachment_i$ can take, and X_i represents the included regressors.

5 Results

Baseline regressions

Table 1: Paris attacks and EU attachment, ordered logistic regression

Dep. Var.	*EUattachment*					
	(1)	(2)	(3)	(4)	(5)	(6)
Treatment	0.108***	0.257***	0.162***	0.164***	0.173***	0.188***
	(0.0370)	(0.0518)	(0.0553)	(0.0569)	(0.0569)	(0.0571)
EU Factor (1)		-0.635***	-0.640***	-0.626***	-0.618***	-0.631***
		(0.0278)	(0.0294)	(0.0314)	(0.0308)	(0.0299)
EU Factor (2)		-1.350***	-1.374***	-1.396***	-1.387***	-1.379***
		(0.0320)	(0.0340)	(0.0365)	(0.0368)	(0.0358)
Left-right placement		0.0212*	0.0152	0.0192	0.0211*	0.0176
		(0.0116)	(0.0119)	(0.0125)	(0.0126)	(0.0123)
Life satisfaction		0.0910**	0.133***	0.140***	0.123***	0.120***
		(0.0354)	(0.0406)	(0.0431)	(0.0423)	(0.0417)
Socio-demopraphic	Y	Y	Y	Y	Y	Y
Country			Y	Y	Y	Y
EB				Y	Y	Y
EB on pol. attitudes					Y	Y
EB (with $t = 1 < 100$)						Y
Observations	9,939	5,739	5,739	5,075	5,075	5,739
Pseudo R-sq.	0.0101	0.1875	0.2050	0.2030	0.2012	0.2043

Standard errors in parentheses: *** p<0.01, ** p<0.05, * p<0.1. The factor variables are computed for the respective sample. The socio-demographic variables include the educational level, occupational status, gender, age and age squared, the area of living (rural, sub-urban or urban) and whether the respondent is a citizen of the country.

Analyzing both attacks separately, I start with the regression analyses of the Paris attack (table 1). The unbalanced data set encompasses respondents who were interviewed within two days before and two days after the Paris attack on November 13, 2015. Columns (1) to (3) display the results that are achieved by applying ordered logistic regression analyses for the effect of the Paris attack on respondents' EU attachment without using the entropy balancing approach beforehand. The model in column (1)

[4] Results of the covariance balance test, the non-parametric tests and the entropy balancing are presented in detail in appendix C.

only includes socio-demographic characteristics as control variables. In column (2), the model includes controls for EU-related political attitudes, the left-right-placement and life satisfaction. Column (3) displays results produced under the control for country characteristics. The coefficient of the treatment variable is significant at the five-percent level.

Table 2: Conditional marginal effects of the Paris attack on EU attachment (at means), from table 1, column (4)

Var.	*EUattachment*
= 1	-0.00902***
	(0.00314)
= 2	-0.0310***
	(0.0108)
= 3	0.0284***
	(0.00989)
= 4	0.0116***
	(0.00404)
Obs.	5,075

Standard errors in parentheses
*** p<0.01, ** p<0.05, * p<0.1

Columns (4) to (6) display the results that are achieved when applying entropy balancing before running the ordered logistic regressions. In column (4), only those variables that cannot be affected by the treatment itself, i.e. the socio-demographic characteristics[5], are balanced with regard to the third moment of covariate distribution before running an ordered logistic regression. To ensure that the results are based on sufficient observations in the treatment and the control group in each country, countries that had less than 100 observations for the treatment group were excluded. As the factor variables for EU-related attitudes are computed for the respective samples, I compute the EU factor variables in the same way as those used for the regressions in column (1) to (3), just allowing for the reduced sample.[6] In column (5) the same regression is run after balancing the covariates on political attitudes, too. Results in column (6) are based on a regression including all countries, regardless of the number of observations in the treatment group. Also, the models with weighted covariates show coefficients for the treatment variable that are significant at the five-percent level, indicating that respondents from the treatment group exhibited a higher EU attachment than those in the control group. Hence, the first analyses of the Paris attack support our hypothesis that a terror attack increases the attachment to supra-national communities, suggesting

[5] This includes the EU country of residence and the information about the respondent's education, occupational status, gender, age and whether he/she is a citizen of the country of residence.

[6] The detailed results for the factor analyses with respect to the varying samples can be seen in appendix B. The factors are built based on slightly different samples, but, for reasons of clarity, are all labeled "EU Factor (1) and (2)".

that rallies work not only within the borders of a nation state but also within regions that share cultural commonalities or belong to supra-national unions.

As the balancing in model (4) is done only for covariates that are not affected by the treatment and is based only on cases with sufficient observations, this model is considered to best approximate the treatment effect. Computations of the marginal effect (at means) show that being interviewed after the Paris attack enhanced the likelihood of higher levels of EU attachment by up to 2.8 percentage points and reduced the likelihood for lower attachment levels by up to 3.1 percentage points (table 2).

Table 3: Manchester bombing and EU attachment, ordered logistic regression

Dep. Var.	*EUattachment*					
	(1)	(2)	(3)	(4)	(5)	(6)
Treatment	-0.0322	0.0294	0.0126	0.0222	0.0242	0.0125
	(0.0379)	(0.0447)	(0.0461)	(0.0452)	(0.0451)	(0.0395)
EU Factor (1)		-0.692***	-0.686***	-0.625***	-0.625***	-0.680***
		(0.0232)	(0.0245)	(0.0248)	(0.0245)	(0.0216)
EU Factor (2)		-1.263***	-1.308***	-1.315***	-1.311***	-1.305***
		(0.0269)	(0.0281)	(0.0290)	(0.0293)	(0.0253)
Left-right placement		-0.00105	-0.000985	-0.000576	-0.000572	-0.000686
		(0.000661)	(0.000695)	(0.000698)	(0.000702)	(0.000621)
Life satisfaction		0.113***	0.145***	0.166***	0.172***	0.151***
		(0.0308)	(0.0347)	(0.0355)	(0.0355)	(0.0311)
Socio-demopraphic	Y	Y	Y	Y	Y	Y
Country			Y	Y	Y	Y
EB				Y	Y	Y
EB on pol. attitudes					Y	Y
EB (with $t = 1 < 100$)						Y
Observations	10,146	8,034	8,034	6,307	6,307	8,034
Pseudo R-sq.	0.0147	0.1834	0.2026	0.1941	0.1927	0.2004

Standard errors in parentheses: *** p<0.01, ** p<0.05, * p<0.1. The factor variables are computed for the respective sample. The socio-demographic variables include the educational level, occupational status, gender, age and age squared, the area of living (rural, sub-urban or urban) and whether the respondent is a citizen of the country.and whether a respondent has the citizenship of the country.

Now I run the same analyses for respondents who were interviewed within two days before or two days after the Manchester bombing on May 22, 2017 (table 3). Again the analysis starts with ordered logistic regressions leaving out the previous balancing in column (1) to (3) and applying the entropy balancing approach in column (4) to (6). All models are computed in the same ways as those for the Paris attack. Even though the same regression methodology is applied, no treatment coefficients are found to be significant. While all control variables' coefficients remain stable regarding their signs and significance levels, the EU attachment of respondents interviewed after the Manchester bombing was not significantly higher than the attachment of respondents interviewed before the terror attack.

Robustness

In order to analyze these two sets of results in greater depth and to scrutinize the hypothesis, further robustness tests are performed. All the following models are computed in the same way as the baseline models from columns (4) in tables 1 and 3. Results for the Paris attack are shown in table 4 and those for the Manchester bombing in table 5.

Above, I have argued that in-group dynamics and cultural bonds drive *rallies around commonalities* on supra-national levels. If these dynamics are apparent, the spatial closeness to an attack and nation state boarders should not influence the effects, i.e. the rally should happen among all people who share some commonalities.
To test this for the Paris attack I examine whether the treatment effect depends on the closeness of the respondents' home countries to France. If in-group dynamics cause the rally, then respondents in neighboring countries of France should not react significantly different to the attack than other EU citizens. Therefore, I include an interaction term of the treatment variable with an indicator variable that shows whether the respondent lives in a neighboring country of France[7]. The result is displayed in column (1). The non-significance of the interaction term's coefficient suggests that the effects occur in all EU countries, regardless of their closeness to the Paris attack and France. This further supports our hypothesis that the analyzed rallies take place within cultural boarders.

Two further survey questions from the Eurobarometer provide data that help test this study's hypothesis more critically.

First, I argue, following identity theory, that attacks from the outside shift the focus to and the affiliation with an individual's in-group (Tajfel & J. Turner 1979, Huddy et al. 2005, Lambert et al. 2010). Previous studies have provided evidence that attacks can even lead to an abstraction from various difference that usually exist within the group, i.e. existing differences lose importance in the light of terror (Alexander 2004, Putnam 2002). Consequentially, if a *rally around commonalities* occurs, we would expect the respondents to more strongly focus on those features that connect the group and less on those that differentiate it. In our case, the EU member states should appear to be closer and more similar to each other from the viewpoint of an EU citizen after a terror attack. In order to test this, I change the dependent variable to $EUValues$. It is based on a

[7] With sufficient observations for the treatment group, these countries are Belgium, Germany, and Spain.

survey question that asks respondents whether they think that the EU member states are, in terms of shared values, close to or distant from each other. The answer can range from 1 - "Very distant from each other" to 4 - "Very close to each other".[8] Column (2) presents the results. The positive significant coefficient indicates that respondents who were interviewed after the Paris attack considered the EU countries to be closer to each other than those interviewed before. This finding further supports the hypothesis, as it underlines the impact of in-group dynamics after a terror attack.

Table 4: Paris attacks, robustness, ordered logistic regression

Dep. Var.:	*EUattachment*	*EUValues*	*NationalIdentity*	*Immigration*(EU)	*Immigr.*(non-EU)
	(1)	(2)	(3)	(4)	(5)
Treatment	0.184***	0.165***	0.128**	0.0734	0.0550
	(0.0624)	(0.0595)	(0.0631)	(0.0564)	(0.0561)
Treatment x neighboring countries	-0.120				
	(0.152)				
Neighboring countries	0.512***				
	(0.192)				
EU Factor (1)	-0.626***	-0.473***	-0.411***	0.466***	0.225***
	(0.0314)	(0.0317)	(0.0341)	(0.0296)	(0.0297)
EU Factor (2)	-1.397***	-0.922***	-0.884***	0.589***	0.645***
	(0.0365)	(0.0349)	(0.0369)	(0.0317)	(0.0319)
Left-right placement	0.0193	-0.0213	-0.00667	0.0220*	0.0709***
	(0.0126)	(0.0130)	(0.0138)	(0.0124)	(0.0123)
Life satisfaction	0.140***	0.116***	0.0294	-0.0362	-0.00582
	(0.0432)	(0.0442)	(0.0475)	(0.0424)	(0.0425)
Socio-demopraphic	Y	Y	Y	Y	Y
Country	Y	Y	Y	Y	Y
EB	Y	Y	Y	Y	Y
Pseudo R-sq.	0.2031	0.1462	0.1492	0.0833	0.1084
Observations	5,075	4,995	5,050	4,984	4,964

Standard errors in parentheses: *** p<0.01, ** p<0.05, * p<0.1. The factor variables are computed for the respective sample. The socio-demographic variables include the educational level, occupational status, gender, age and age squared, the area of living (rural, sub-urban or urban) and whether the respondent is a citizen of the country.and whether a respondent has the citizenship of the country.

Second, identity theory suggests that severe shocks strengthen one's ties to their own in-group and that citizens rather affiliate with in-group members who are a part of their identity. If this is true, I expect that these dynamics also manifest in the respondents' self-identification, meaning that they not only feel attached to a group but more strongly define themselves as part of the group after an attack than before it. Further though, any increases in group attachments should be verified to not only express commiseration, as such effects could be driven by condolence but do not speak to a respondent's identity or feelings of group belonging. Hence, respondents that were interviewed after the attack should exhibit a greater identification with a supra-national group than those interviewed before. In order to distinguish between the described effects, I again change the dependent variable in the model. I include a variable that represents' respondents self-identification and definition of their nationality in the EU context. The applied

[8] Note that the original scale of the answers was reversed here.

survey question asks how respondents define their nationality and can be answered with their *own nationality only* (lowest value), their *own nationality and the European*, their *European and the own nationality* or their *European nationality only* (highest value). Results are shown in column (3). The positive and significant coefficient indicates that respondents identified with the EU more strongly after the attack. This finding suggests that the previously found rally effects are not only an expression of condolence but indeed lead to a higher identification with a supra-national entity.

Table 5: Manchester bombing, robustness, ordered logistic regression

Dep. Var.:	$EUattachment_{i,t}$	$EUValues$	$NationalIdentity$	$Immigration$(EU)	$Immigr.$(non-EU)
	(1)	(2)	(3)	(4)	(5)
Treatment	0.0165	-0.0741	-0.00173	-0.0485	-0.0190
	(0.0461)	(0.0479)	(0.0495)	(0.0447)	(0.0430)
Treatment x neighboring	0.138				
countries (Ireland)	(0.228)				
Neighboring countries (Ireland)	-0.404**				
	(0.199)				
EU Factor (1)	-0.625***	-0.438***	-0.438***	0.374***	0.266***
	(0.0248)	(0.0253)	(0.0272)	(0.0231)	(0.0224)
EU Factor (2)	-1.315***	-0.766***	-0.817***	0.576***	0.539***
	(0.0290)	(0.0278)	(0.0288)	(0.0251)	(0.0240)
Left-right placement	-0.000575	-0.00267***	-0.00153**	0.00181***	0.000616
	(0.000698)	(0.000738)	(0.000772)	(0.000683)	(0.000662)
Life satisfaction	0.166***	0.185***	-0.0255	-0.103***	-0.0211
	(0.0355)	(0.0374)	(0.0389)	(0.0348)	(0.0336)
Socio-demographics	Y	Y	Y	Y	Y
Country	Y	Y	Y	Y	Y
EB	Y	Y	Y	Y	Y
Observations	6,307	6,188	6,301	6,359	6,359
Pseudo R-sq.	0.1944	0.1296	0.1378	0.0795	0.0674

Standard errors in parentheses: *** p<0.01, ** p<0.05, * p<0.1. The factor variables are computed for the respective sample. The socio-demographic variables include the educational level, occupational status, gender, age and age squared, the area of living (rural, sub-urban or urban) and whether the respondent is a citizen of the country.and whether a respondent has the citizenship of the country.

We additionally test whether the previously found effects have a wider reach, i.e. we test whether the terror attacks affect attitudes towards concrete policies. In line with identity theory, it is known that as affiliations with one's own in-groups grow stronger, this may also lead to a distinction from out-groups (Huddy et al. 2005). Considering this, it can be assumed that respondents changed their opinion on concrete in- and out-group issues after the attacks. Former studies have found evidence that terror attacks increase anti-migration attitudes (Legewie 2013, Schüller 2016), while others find weak or no evidence (Finseraas & Listhaug 2013, Smiley et al. 2017, Silva 2018, Larsen et al. 2019). I test this by analyzing respondents' immigration attitudes before and after the attacks. Again, I change the dependent variable. The Eurobarometer includes two questions that ask respondents about their feelings on immigration of people from other EU member states or outside the EU. The possible answers have four categories and range from *very positive* (lowest value) to *very negative* (highest value). This question illustrates the issue of immigration and highlights the EU member states as in-group and immigrants

as out-group. The results are shown in columns (4) and (5). The non-significance of the coefficient suggests that opinions on concrete policies were not affected by the terror attacks. This is in line with recent findings by Finseraas & Listhaug (2013), Smiley et al. (2017), Silva (2018) and Larsen et al. (2019). Therefore, I conclude that a terror attack increases the attachment to a group, and that this is driven by factors that are advocated by identity theories. However, it does not directly alter political positions about concrete out-group policies.

Again, the same analysis is repeated with data from the Manchester bombing (table 5). Whether the effect depends on the closeness of the countries is tested in column (1). The only direct neighboring country of Great Britain is the Republic of Ireland. Neither interaction term's coefficient nor the treatment's coefficient are significant, suggesting that the Manchester bombing itself and also the direct closeness in neighboring countries do not affect respondents' attachment to the EU. The same holds for the results from columns (2) and (3). Upon replacing the dependent variable with one that represents respondents' opinions about the closeness of EU countries or their self-identification regarding the nation state and the EU, there was no change from the previous results. The terror attack in Manchester did not seem to affect the affiliation to a supra-national entity and, therefore, does not support the hypothesis.

6 Discussion & Conclusion

While the analyses of the Paris attack reinforce this study's expectations and underline the importance of group identity and shared values for public reactions to terror attacks, the analyses of the Manchester bombing show no significant effects. These opposing results need to be discussed. Even though these findings are puzzling, there are several aspects that may explain the lack of effects for the terror attack in Great Britain.

To start with, the most important aspect may be that rally effects do not repeat endlessly (Chowanietz 2010, Park & Bali 2017). While the first attacks are shocking incidents, people can get used to dramatic news, meaning that they react less strongly to subsequent events. Thus, considering the vast number of Islamist attacks that have happened in Europe since 2015, the attack in Manchester in 2017 may have been less

shocking than the earliest ones that occurred.[9] More data is needed to analyze this nexus for rally effects on a supra-national level in greater detail.

Furthermore though, some may argue that a reason for the differing result could originate in the differences between France and Great Britain. While France is at the core of the EU, Great Britain has always had a rather special role in the EU (Gowland & A. Turner 2000), being more of a member on the administrative than on the cultural level. Hence, other EU citizens may perceive that Great Britain is less associated with their community of values in the EU than other countries. If, as supposed by identity theory, cultural bonds or supra-national unions are able to create communities with in-group affiliations that make *rallies around commonalities* possible in the first place, then the different role of Great Britain may explain why an attack in this country sparked a different reaction among EU citizens than one that occurred in France. In addition to Great Britian's unique standing in the EU, which was not a new development at the time, the Brexit vote, which was decided almost a year before the terror attack in May 2017, may have increased this impression even further. In addition to the fact that people get used to a vast number of attacks, this may make a *rally around the EU commonalities* after a terror attack in Great Britain even less likely, as such rallies presuppose a certain pre-existing feeling of community.

Hence, this lack of effects regarding the Manchester bombing does not inevitably disprove the presented hypothesis; rather, it shows that further research is needed to assess the role of cultural bonds and sense of belonging for the nature of rally effects more precisely. In this context, it may also be worthwhile to analyze the range of cultural bonds and communities of values that are needed for rally reactions. If in-groups are defined by commonalities, this may even encompass Western society as a whole. As we have focused on supra-national rally effects in the European context, we do not provide evidence about the effects of various terror attacks that hit Western societies nor about the level of an attack's intensity that is needed to spark worldwide reactions. Regarding this, the degree of cultural similarities may play an important role for the identified effects.

[9] There were several especially severe Islamist attacks following the Paris attack in November 2015, i.e. the attack at the Brussels airport and metro station in March 2016, the attack in Nice in July 2016 and the one at the Christmas market in Berlin in December 2016. Additionally, before the Manchester bombing further Islamist attacks happened in Sweden, England and Russia.

Altogether, this study finds evidence that terror attacks increase the attachment to supra-national communities. Thereby, it shows two things: First, rally effects as they have first been described by Mueller (1970) and Lee (1977) exist not only for presidents or national government but can also occur on a supra-national level. Second, these results stress the importance of communities of values for a rally, as is brought forward by identity theory. These analyses showed that the enhanced attachment to the EU is not just an expression of commiseration but does indeed affect a respondents' identifications as EU citizens and their perceptions of the closeness of values among EU states.

Thus, this study has relevant implications for research on consequences of transnational terrorism and provides new insights about the nature of rally effects. As this study is based on identity theory, the results can also provide information for the cohesion of state unions and the role of cultural affiliations in the aftermath of terror attacks.

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Appendix A

Applied Eurobarometer Questions

Table 6: Control Variables and Survey Questions

Variable	Survey Questions
Factor variables	
Opinion on the monetary union	*"What is your opinion on each of the following statements? Please tell me for each statement, whether you are for it or against it. [...] A European economic and monetary union with one single currency, the euro."* (1 - For or 2 - Against)
Opinion on common foreign policies	*"What is your opinion on each of the following statements? Please tell me for each statement, whether you are for it or against it. [...] A common foreign policy of the 28 Member States of the EU."* (1 - For or 2 - Against)
Opinion on common defense policies	*"What is your opinion on each of the following statements? Please tell me for each statement, whether you are for it or against it. [...] A common defence and security policy among EU Member States."* (1 - For or 2 - Against)
Opinion on common migration policies	*"What is your opinion on each of the following statements? Please tell me for each statement, whether you are for it or against it. [...] A common European policy on migration."* (1 - For or 2 - Against)
Opinion on common energy policies	*"What is your opinion on each of the following statements? Please tell me for each statement, whether you are for it or against it. [...] A common energy policy among EU Member States."* (1 - For or 2 - Against)
Opinion on free movement	*"What is your opinion on each of the following statements? Please tell me for each statement, whether you are for it or against it. [...] The free movement of EU citizens who can live, work, study and do business anywhere in the EU."* (1 - For or 2 - Against)
Opinion on EU enlargement	*"What is your opinion on each of the following statements? Please tell me for each statement, whether you are for it or against it. [...] Further enlargement of the EU to include other countries in future years."* (1 - For or 2 - Against)
Opinion on EU development	*"At the present time, would you say that, in general, things are going in the right direction or in the wrong direction in [...] The European Union?"* (1 - In the right direction, 2 - In the wrong direction", 3 - Neither the one nor the other)
Feeling as a EU citizen	*"For each of the following statements, please tell me to what extent it corresponds or not to your own opinion. [...] Feeling as a citizen of the EU"* (1 - Yes, definitely, 2 - Yes, to some extent, 3 - No, not really, 4 - No, definitely not)
Understanding of the EU	*"Please tell me to what extent you agree or disagree with the following statements. [...] I understand how the EU works."* (1 - totally agree to 4 - totally disagree)
Image of the EU	*"In general, does the EU conjure up for you a very positive, fairly positive, neutral, fairly negative or very negative image?"* (1 - Very positive to 5 - Very negative)
Values in the EU	*"In your opinion, in terms of shared values, are EU Member States... ?"* (1 - Very close to each other, 2 - Fairly close to each other, 3 - Fairly distant from each other, 4 - Very distant from each other). This original Eurobarometer scale was reversed for the variable *EUValues* so that 1 means "very distant from each other".
Nationality	*"Do you see yourself as...?"* 1- (Nationality) only, 2 -(Nationality) and European, 3 - European and (NATIONALITY), 4 - European only
Immigration from from EU states	*"Please tell me whether each of the following statements evokes a positive or negative feeling? [...] Immigration of people from other EU Member States."* (1 - very positive to 4 - very negative)
Immigration from non-EU states	*"Please tell me whether each of the following statements evokes a positive or negative feeling? [...] Immigration of people from outside the EU."* (1 - very positive to 4 - very negative)
Further control variables on political attitudes	
Self-positioning on a political left-right-scale	*"In political matters people talk of "the left" and "the right". How would you place your views on this scale?"* (1 - Left to 10 - Right)
General life satisfaction	*"On the whole, are you very satisfied, fairly satisfied, not very satisfied or not at all satisfied with the life you lead?"* (1 - Very satisfied to 4 - Not at all satisfied). The original Eurobarometer scale was reversed for the analyses to assure a more intuitive interpretation of the coefficient.

Further control variables cover the following socio-demographic characteristics:

- Education (no/little, finished school/vocational, higher education/PhD)
- Occupational status (working, student, retired/looking after the home, unemployed)
- Gender

- Age (and age squared)
- Citizenship of the country where the respondent lives (dummy)
- Area of living (rural, sub-urban or urban)

Countries in the Samples

EU Member States

Austria, Belgium, Bulgaria, Croatia, Cyprus, Czechia, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Ireland, Italy, Latvia, Lithuania, Luxembourg, Malta, Netherlands, Poland, Portugal, Romania, Slovakia, Slovenia, Spain, Sweden, UK

Sample Paris Attack

Sample with EU Member States excluding the following countries (with less than 100 observations in the treatment group and the country that was hit by the attack):
Cyprus, Luxembourg, Malta, Netherlands, Sweden & France

Sample Manchester Bombing

Sample with EU Member States excluding the following countries (with less than 100 observations in the treatment group and the country that was hit by the attack):
Cyprus, Czechia, Hungary, Luxembourg, Malta, Netherlands, Slovakia, Spain & UK

Summary Statistics

Table 7: Summary Statistics for all EU member states, Paris attack

Variable	Obs	Mean	Std. Dev.	Min	Max
Treatment	11,203	.4664822	.4988976	0	1
EU Attachment	10,936	2.462601	.8992556	1	4
Left-right placement	8,862	5.22636	2.227343	1	10
Life satisfaction	11,171	2.92955	.7858163	1	4
Education	10,162	2.168963	.7001406	1	3
Occ. status	11,203	2.048291	1.087039	1	4
Gender	11,203	1.557261	.4967325	1	2
Age	11,203	50.66286	18.02334	15	99
Citizenship of the country	11,203	1.022762	.1491498	1	2
Area of living	11,202	1.967149	.7702804	1	3
Country (Code)	11,203	18.55949	10.07963	2	35
EU Values	10,428	2.520809	.7318328	1	4
selfnationy	10,994	1.642987	.628598	1	4
Immigration (EU)	10,566	2.387659	.8625429	1	4
Immigration (non-EU)	10,562	2.96459	.8928355	1	4
Opinion on monetary union	10,389	1.36914	.4825953	1	2
Opinion on com. foreign pol.	10,046	1.288274	.4529818	1	2
Opinion on com. defense pol.	10,293	1.221607	.4153481	1	2
Opinion on com. migr. pol.	10,247	1.298136	.4574619	1	2
Opinion on com. energy pol.	10,023	1.224683	.4173944	1	2
Opinion on free movement	10,600	1.143208	.3503009	1	2
Opinion on EU enlargement	9,849	1.527566	.4992649	1	2
Opinion on EU development	10038	2.156206	.8372057	1	3
Feeling as a EU citizen	11,048	2.19008	.9374785	1	4
Understanding of the EU	10,771	2.382323	.8297841	1	4
Image of the EU	11,044	2.840366	.935363	1	5

Table 8: Summary Statistics for all EU member states, Manchster bombing

Variable	Obs	Mean	Std. Dev.	Min	Max
Treatment	11,157	.6277673	.4834216	0	1
EU Attachment	10,963	2.515917	.8971957	1	4
Left-right placement	11,157	23.51923	36.82714	1	98
Life satisfaction	11,113	2.988662	.7661491	1	4
Education	10,325	2.197869	.7132955	1	3
Occ. status	11,157	2.042485	1.081472	1	4
Gender	11,157	1.553016	.4972036	1	2
Age	11,157	51.59765	18.14502	15	99
Citizenship of the country	11,157	1.021511	.1450873	1	2
Area of living	11,155	1.937786	.7655403	1	3
Country (Code)	11,157	17.55696	9.864259	2	35
EU Values	10,578	2.553129	.6971519	1	4
National Identity	10,973	1.693429	.6431654	1	4
Immigration (EU)	11,157	2.412835	.9945388	1	5
Immigration (non-EU)	11,157	2.964596	.9789381	1	5
Opinion on monetary union	10,626	1.327687	.4693921	1	2
Opinion on com. foreign pol.	10,337	1.289252	.4534372	1	2
Opinion on com. defense pol.	10,496	1.200648	.4005042	1	2
Opinion on com. migr. pol.	10,499	1.289742	.4536641	1	2
Opinion on com. energy pol.	10,237	1.206603	.4048883	1	2
Opinion on free movement	10,758	1.121398	.3266044	1	2
Opinion on EU enlargement	10,128	1.5391	.4984935	1	2
Opinion on EU development	11,157	2.348839	1.051912	1	4
Feeling as a EU citizen	11,157	2.130411	.9601812	1	5
Understanding of the EU	11,157	2.434794	.9075108	1	5
Image of the EU	11,157	2.832392	.9953537	1	6

Appendix B - Results from the Factor Analyses

Paris attack Sample A - EU Factor (1) & (2) for the full sample.

Table 9: Factor analysis (Principal-Component-Analysis)

Factor	Eigenvalue	Difference	Proportion	Cumulative
Factor1	3.81938	2.56153	0.3472	0.3472
Factor2	1.25785	0.33461	0.1144	0.4616
Factor3	0.92324	0.16633	0.0839	0.5455
Factor4	0.75691	0.04314	0.0688	0.6143
Factor5	0.71378	0.01377	0.0649	0.6792
Factor6	0.70000	0.05439	0.0636	0.7428
Factor7	0.64561	0.01547	0.0587	0.8015
Factor8	0.63014	0.06090	0.0573	0.8588
Factor9	0.56924	0.04010	0.0517	0.9106
Factor10	0.52914	0.07444	0.0481	0.9587
Factor11	0.45470	.	0.0413	1.0000

Table 10: Factor Loadings, applying of the Kaiser-Criterion by retaining factors with eigenvalues higher than one.

Variable	Factor1	Factor2	Uniqueness
Opinion on monetary union	0.6152	-0.0499	0.6191
Opinion on com. foreign pol.	0.6732	-0.2672	0.4754
Opinion on com. defense pol.	0.6366	-0.3560	0.4680
Opinion on com. migr. pol.	0.6055	-0.2845	0.5524
Opinion on com. energy pol.	0.6464	-0.3534	0.4572
Opinion on free movement	0.5748	-0.2570	0.6035
Opinion on EU enlargement	0.5256	0.1306	0.7067
Opinion on EU development	0.5201	0.4723	0.5064
Feeling as a EU citizen	0.6017	0.3839	0.4905
Understanding of the EU	0.3308	0.4626	0.6766
Image of the EU	0.6703	0.4287	0.3669

Table 11: Kaiser-Meyer-Olkin measure of sampling adequacy (KMO).

Variable	KMO
Opinion on monetary union	0.9216
Opinion on com. foreign pol.	0.8893
Opinion on com. defense pol.	0.8847
Opinion on com. migr. pol.	0.9087
Opinion on com. energy pol.	0.8879
Opinion on free movement	0.9159
Opinion on EU enlargement	0.9220
Opinion on EU development	0.8290
Feeling as a EU citizen	0.8621
Understanding of the EU	0.8597
Image of the EU	0.8296
Overall	0.8816

Table 12: Bartlett test of sphericity.

Chi-square	37177.468
Degrees of freedom	55
p-value	0.000

Table 13: Factor analysis/correlation. Method: principal-component factors. Rotation: ortho-gonal varimax (Kaiser off).

Factor	Variance	Difference	Proportion	Cumulative
Factor1	2.80198	0.52673	0.2547	0.2547
Factor2	2.2752	.	0.2068	0.4616

Table 14: Rotated factor loadings (pattern matrix) and unique variances

Variable	Factor1	Factor2	Uniqueness
Opinion on the monetary union	0.5091	0.3490	0.6191
Opinion on com. foreign pol.	0.6911	0.2168	0.4754
Opinion on com. defense pol.	0.7186	0.1248	0.4680
Opinion on com. migr. pol.	0.6494	0.1607	0.5524
Opinion on com. energy pol.	0.7247	0.1330	0.4572
Opinion on free movement	0.6083	0.1627	0.6035
Opinion on EU enlargement	0.3258	0.4326	0.7067
Opinion on EU development	0.1061	0.6945	0.5064
Feeling as a EU citizen	0.2252	0.6773	0.4905
Understanding of the EU	-0.0347	0.5676	0.6766
Image of the EU	0.2503	0.7553	0.3669

Table 15: Factor rotation matrix

	Factor1	Factor2
Factor1	0.7764	0.6302
Factor2	-0.6302	0.7764

Table 16: Scoring coefficients

Variable	Factor1	Factor2
Opinion on the monetary union	0.15004	0.07072
Opinion on com. foreign pol.	0.27073	-0.05385
Opinion on com. defense pol.	0.30778	-0.11470
Opinion on com. migr. pol.	0.26563	-0.07568
Opinion on com. energy pol.	0.30849	-0.11149
Opinion on free movement	0.24563	-0.06380
Opinion on EU enlargement	0.04141	0.16734
Opinion on EU development	-0.13094	0.37737
Feeling as a EU citizen	-0.07004	0.33627
Understanding of the EU	-0.16453	0.34010
Image of the EU	-0.07853	0.37522

Paris attack Sample B - EU Factor (1b) & (2b) for the sample excluding countries that exhibit less than 100 observations for the treatment group.

Table 17: Factor analysis, Principal-Component-Analysis

Factor	Eigenvalue	Difference	Proportion	Cumulative
Factor1	3.93228	2.66696	0.3575	0.3575
Factor2	1.26532	0.37073	0.1150	0.4725
Factor3	0.89460	0.14847	0.0813	0.5538
Factor4	0.74612	0.04431	0.0678	0.6217
Factor5	0.70181	0.00912	0.0638	0.6855
Factor6	0.69270	0.05803	0.0630	0.7484
Factor7	0.63467	0.01621	0.0577	0.8061
Factor8	0.61846	0.06521	0.0562	0.8624
Factor9	0.55325	0.04150	0.0503	0.9127
Factor10	0.51174	0.06270	0.0465	0.9592
Factor11	0.44904	.	0.0408	1.0000

Table 18: Factor Loadings, applying the Kaiser-Criterion by retaining factors with eigenvalues higher than 1.

Variable	Factor (1b)	Factor (2b)	Uniqueness
Opinion on the monetary union	0.6147	-0.0424	0.6203
Opinion on com. foreign pol.	0.6891	-0.2613	0.4568
Opinion on com. defense pol.	0.6486	-0.3535	0.4543
Opinion on com. migr. pol.	0.6173	-0.2757	0.5429
Opinion on com. energy pol.	0.6577	-0.3506	0.4445
Opinion on free movement	0.5782	-0.2811	0.5867
Opinion on EU enlargement	0.5440	0.1282	0.6876
Opinion on EU development	0.5264	0.4663	0.5055
Feeling as a EU citizen	0.5979	0.3899	0.4905
Understanding of the EU	0.3522	0.4846	0.6411
Image of the EU	0.6755	0.4141	0.3721

Table 19: Kaiser-Meyer-Olkin (KMO) measure of sampling adequacy

Variable	KMO
Opinion on the monetary union	0.9260
Opinion on com. foreign pol.	0.8943
Opinion on com. defense pol.	0.8893
Opinion on com. migr. pol.	0.9146
Opinion on com. energy pol.	0.8930
Opinion on free movement	0.9174
Opinion on EU enlargement	0.9296
Opinion on EU development	0.8329
Feeling as a EU citizen	0.8692
Understanding of the EU	0.8695
Image of the EU	0.8375
Overall	0.8873

Table 20: Bartlett test of sphericity.

Chi-square	34013.019
Degrees of freedom	55
p-value	0.000

Table 21: Factor analysis/correlation. Method: principal-component factors. Rotation: orthogonal varimax (Kaiser off)

Factor	Variance	Difference	Proportion	Cumulative
Factor (1b)	2.89039	0.58318	0.2628	0.2628
Factor (2b)	2.30722	.	0.2097	0.4725

Table 22: Rotated factor loadings (pattern matrix) and unique variances

Variable	Factor (1b)	Factor (2b)	Uniqueness
Opinion on the monetary union	0.5064	0.3511	0.6203
Opinion on com. foreign pol.	0.7013	0.2267	0.4568
Opinion on com. defense pol.	0.7272	0.1295	0.4543
Opinion on com. migr. pol.	0.6542	0.1706	0.5429
Opinion on com. energy pol.	0.7326	0.1374	0.4445
Opinion on free movement	0.6270	0.1419	0.5867
Opinion on EU enlargement	0.3445	0.4401	0.6876
Opinion on EU development	0.1194	0.6930	0.5055
Feeling as a EU citizen	0.2230	0.6781	0.4905
Understanding of the EU	-0.0280	0.5984	0.6411
Image of the EU	0.2685	0.7455	0.3721

Table 23: Factor rotation matrix

	Factor1	Factor2
Factor (1b)	0.7806	0.6250
Factor (2b)	-0.6250	0.7806

Table 24: Scoring coefficients

Variable	Factor (1b)	Factor (2b)
Opinion on the monetary union	0.14300	0.07152
Opinion on com. foreign pol.	0.26588	-0.05167
Opinion on com. defense pol.	0.30336	-0.11495
Opinion on com. migr. pol.	0.25874	-0.07199
Opinion on com. energy pol.	0.30377	-0.11177
Opinion on free movement	0.25362	-0.08151
Opinion on EU enlargement	0.04466	0.16556
Opinion on EU development	-0.12585	0.37133
Feeling as a EU citizen	-0.07393	0.33558
Understanding of the EU	-0.16949	0.35497
Image of the EU	-0.07048	0.36287

Manchester bombing, Sample A - EU Factor (1) & (2) for the full sample.

Table 25: Factor analysis, Principal-Component-Analysis

Factor	Eigenvalue	Difference	Proportion	Cumulative
Factor1	3.55985	2.27933	0.3236	0.3236
Factor2	1.28052	0.40609	0.1164	0.4400
Factor3	0.87443	0.07028	0.0795	0.5195
Factor4	0.80415	0.03588	0.0731	0.5926
Factor5	0.76827	0.04056	0.0698	0.6625
Factor6	0.72771	0.05397	0.0662	0.7286
Factor7	0.67374	0.01153	0.0612	0.7899
Factor8	0.66222	0.07331	0.0602	0.8501
Factor9	0.58890	0.05098	0.0535	0.9036
Factor10	0.53793	0.01564	0.0489	0.9525
Factor11	0.52229	.	0.0475	1.0000

Table 26: Factor Loadings, applying the Kaiser-Criterion by retaining factors with eigenvalues higher than 1.

Variable	Factor1	Factor2	Uniqueness
Opinion on the monetary union	0.5991	-0.0768	0.6352
Opinion on com. foreign pol.	0.6682	-0.2590	0.4864
Opinion on com. defense pol.	0.6443	-0.3179	0.4839
Opinion on com. migr. pol.	0.6090	-0.2305	0.5760
Opinion on com. energy pol.	0.6473	-0.3074	0.4865
Opinion on free movement	0.5596	-0.2196	0.6386
Opinion on EU enlargement	0.4679	-0.0163	0.7808
Opinion on EU development	0.4190	0.5286	0.5450
Feeling as a EU citizen	0.5813	0.3946	0.5064
Understanding of the EU	0.3293	0.5493	0.5898
Image of the EU	0.6289	0.4166	0.4309

Table 27: Kaiser-Meyer-Olkin (KMO) measure of sampling adequacy

Variable	KMO
Opinion on the monetary union	0.9121
Opinion on com. foreign pol.	0.8722
Opinion on com. defense pol.	0.8705
Opinion on com. migr. pol.	0.8998
Opinion on com. energy pol.	0.8807
Opinion on free movement	0.9060
Opinion on EU enlargement	0.9206
Opinion on EU development	0.8259
Feeling as a EU citizen	0.8517
Understanding of the EU	0.8347
Image of the EU	0.8333
Overall	0.8742

Table 28: Bartlett test of sphericity.

Chi-square	34013.019
Degrees of freedom	55
p-value	0.000

Table 29: Factor analysis/correlation. Method: principal-component factors. Rotation: orthogonal varimax (Kaiser off)

Factor	Variance	Difference	Proportion	Cumulative
Factor1	2.83938	0.83838	0.2581	0.2581
Factor2	2.00099	.	0.1819	0.4400

Table 30: Rotated factor loadings (pattern matrix) and unique variances

Variable	Factor1	Factor2	Uniqueness
Opinion on the monetary union	0.5386	0.2733	0.6352
Opinion on com. foreign pol.	0.6982	0.1615	0.4864
Opinion on com. defense pol.	0.7115	0.0994	0.4839
Opinion on com. migr. pol.	0.6332	0.1517	0.5760
Opinion on com. energy pol.	0.7081	0.1097	0.4865
Opinion on free movement	0.5863	0.1330	0.6386
Opinion on EU enlargement	0.3961	0.2496	0.7808
Opinion on EU development	0.0493	0.6727	0.5450
Feeling as a EU citizen	0.2589	0.6531	0.5064
Understanding of the EU	-0.0365	0.6394	0.5898
Image of the EU	0.2859	0.6981	0.4309

Table 31: Factor rotation matrix

	Factor 1	Factor 2
Factor1	0.8270	0.5622
Factor2	-0.5622	0.8270

Table 32: Scoring coefficients

Variable	Factor1	Factor2
Opinion on the monetary union	0.17288	0.04503
Opinion on com. foreign pol.	0.26894	-0.06173
Opinion on com. defense pol.	0.28923	-0.10353
Opinion on com. migr. pol.	0.24269	-0.05270
Opinion on com. energy pol.	0.28533	-0.09629
Opinion on free movement	0.22644	-0.05347
Opinion on EU enlargement	0.11584	0.06337
Opinion on EU development	-0.13478	0.40758
Feeling as a EU citizen	-0.03820	0.34663
Understanding of the EU	-0.16466	0.40675
Image of the EU	-0.03678	0.36835

Manchester bombing Sample B - EU Factor (1b) & (2b) for the sample excluding countries that exhibit less than 100 observations for the treatment group.

Table 33: Factor analysis, Principal-Component-Analysis

Factor	Eigenvalue	Difference	Proportion	Cumulative
Factor1	3.47673	2.17473	0.3161	0.3161
Factor2	1.30200	0.42073	0.1184	0.4344
Factor3	0.88127	0.06738	0.0801	0.5145
Factor4	0.81388	0.03430	0.0740	0.5885
Factor5	0.77959	0.04141	0.0709	0.6594
Factor6	0.73818	0.05461	0.0671	0.7265
Factor7	0.68357	0.02178	0.0621	0.7887
Factor8	0.66179	0.05687	0.0602	0.8488
Factor9	0.60492	0.06989	0.0550	0.9038
Factor10	0.53503	0.01199	0.0486	0.9525
Factor11	0.52304	.	0.0475	1.0000

Table 34: Factor Loadings, applying the Kaiser-Criterion by retaining factors with eigenvalues higher than 1.

Variable	Factor (1b)	Factor (2b)	Uniqueness
Opinion on the monetary union	0.5820	-0.0977	0.6518
Opinion on com. foreign pol.	0.6612	-0.2749	0.4873
Opinion on com. defense pol.	0.6418	-0.3233	0.4835
Opinion on com. migr. pol.	0.5939	-0.2435	0.5880
Opinion on com. energy pol.	0.6348	-0.3111	0.5002
Opinion on free movement	0.5594	-0.2000	0.6470
Opinion on EU enlargement	0.4673	0.0074	0.7816
Opinion on EU development	0.4139	0.5104	0.5682
Feeling as a EU citizen	0.5680	0.4227	0.4988
Understanding of the EU	0.3313	0.5511	0.5865
Image of the EU	0.6310	0.4164	0.4284

Table 35: Kaiser-Meyer-Olkin (KMO) measure of sampling adequacy

Variable	KMO
Opinion on the monetary union	0.9059
Opinion on com. foreign pol.	0.8628
Opinion on com. defense pol.	0.8634
Opinion on com. migr. pol.	0.8951
Opinion on com. energy pol.	0.8764
Opinion on free movement	0.9010
Opinion on EU enlargement	0.9133
Opinion on EU development	0.8237
Feeling as a EU citizen	0.8355
Understanding of the EU	0.8225
Image of the EU	0.8258
Overall	0.8663

Table 36: Bartlett test of sphericity.

Chi-square	26498.069
Degrees of freedom	55
p-value	0.000

Table 37: Factor analysis/correlation. Method: principal-component factors. Rotation: orthogonal varimax (Kaiser off)

Factor	Variance	Difference	Proportion	Cumulative
Factor (1b)	2.77207	0.76541	0.2520	0.2520
Factor (2b)	2.00666	.	0.1824	0.4344

Table 38: Rotated factor loadings (pattern matrix) and unique variances

Variable	Factor (1b)	Factor (2b)	Uniqueness
Opinion on the monetary union	0.5341	0.2509	0.6518
Opinion on com. foreign pol.	0.7001	0.1504	0.4873
Opinion on com. defense pol.	0.7117	0.0996	0.4835
Opinion on com. migr. pol.	0.6269	0.1379	0.5880
Opinion on com. energy pol.	0.6990	0.1056	0.5002
Opinion on free movement	0.5738	0.1540	0.6470
Opinion on EU enlargement	0.3800	0.2721	0.7816
Opinion on EU development	0.0498	0.6552	0.5682
Feeling as a EU citizen	0.2264	0.6708	0.4988
Understanding of the EU	-0.0413	0.6417	0.5865
Image of the EU	0.2818	0.7016	0.4284

Table 39: Factor rotation matrix

	Factor 1	Factor 2
Factor (1b)	0.8222	0.5692
Factor (2b)	-0.5692	0.8222

Table 40: Scoring coefficients

Variable	Factor (1b)	Factor (2b)
Opinion on the monetary union	0.18036	0.03356
Opinion on com. foreign pol.	0.27653	-0.06531
Opinion on com. defense pol.	0.29312	-0.09906
Opinion on com. migr. pol.	0.24690	-0.05653
Opinion on com. energy pol.	0.28614	-0.09252
Opinion on free movement	0.21974	-0.03472
Opinion on EU enlargement	0.10726	0.08121
Opinion on EU development	-0.12526	0.39005
Feeling as a EU citizen	-0.05047	0.35989
Understanding of the EU	-0.16259	0.40225
Image of the EU	-0.03282	0.36627

Appendix C

Table 41: Paris attack, Wilcoxon rank-sum test / Mann – Whitney two-sample statistic

Variable	z	$P > \|z\|$
EU attachment	-3.737	0.0002
Opinion on Monetary Euro	-0.522	0.6017
Common foreign policy	2.282	0.0225
Common defense policy	2.356	0.0185
Common migration policy	-1.887	0.0592
Common energy policy	-1.377	0.1685
Free movement	1.303	0.1925
Further EU enlargement	0.942	0.3460
Positive EU development	1.894	0.0582
Feel as citizen of the EU	-1.996	0.0459
Understanding of the EU	-0.117	0.9067
Positive EU image	2.384	0.0171
Left-right placement	-0.678	0.4977
Life satisfaction	11.609	0.0000
Education	0.745	0.4562
Occupational status	6.833	0.0000
Gender	1.687	0.0916
Age	4.093	0.0000
Citizenship of res. country	2.280	0.0226
Area of living	-3.377	0.0007

Table 42: Paris attack, imbalance test

Dep. Var.	β for treatment	Obs.	R-squared
(1) Opinion on Monetary Euro	0.00496	10,389	0.000
	(0.00950)		
(2) Common foreign policy	-0.0207**	10,046	0.001
	(0.00906)		
(3) Common defense policy	-0.0193**	10,293	0.001
	(0.00821)		
(4) Common migration policy	0.0171*	10,247	0.000
	(0.00906)		
(5) Common energy policy	0.0115	10,023	0.000
	(0.00836)		
(6) Free movement	-0.00889	10,600	0.000
	(0.00682)		
(7) Further EU enlargement	-0.00951	9,849	0.000
	(0.0101)		
(8) Positive EU development	-0.0307*	10,038	0.000
	(0.0167)		
(9) Feel as citizen of the EU	0.0376**	11,048	0.000
	(0.0179)		
(10) Understanding of the EU	-0.00150	10,771	0.000
	(0.0160)		
(11) Positive EU image	-0.0478***	11,044	0.001
	(0.0178)		
(12) Left-right placement	0.0343	8,862	0.000
	(0.0475)		
(13) Life satisfaction	-0.173***	11,171	0.012
	(0.0148)		
(14) Education	-0.00635	10,162	0.000
	(0.0139)		
(15) Occupational status	-0.139***	11,203	0.004
	(0.0205)		
(16) Gender	-0.0159*	11,203	0.000
	(0.00941)		
(17) Age	-1.313***	11,203	0.001
	(0.341)		
(18) Citizenship of residence country	-0.00644**	11,203	0.000
	(0.00282)		
(19) Area of living	0.0490***	11,202	0.001
	(0.0146)		

Standard errors in parentheses
*** p<0.01, ** p<0.05, * p<0.1

Table 43: Manchester bombing, Wilcoxon rank-sum test / Mann – Whitney two-sample statistic

Variable	z	$P > \|z\|$
EU attachment	1.955	0.0505
Opinion on Monetary Euro	1.253	0.2103
Common foreign policy	-2.592	0.0095
Common defense policy	-1.550	0.1212
Common migration policy	-1.430	0.1526
Common energy policy	-2.351	0.0187
Free movement	-2.456	0.0141
Further EU enlargement	-2.877	0.0040
Positive EU development	-2.141	0.0323
Feel as citizen of the EU	0.001	0.9993
Understanding of the EU	-2.136	0.0327
Positive EU image	-1.461	0.1439
Left-right placement	2.166	0.0303
Life satisfaction	-3.057	0.0022
Education	2.581	0.0098
Occupational status	-1.714	0.0866
Gender	-0.736	0.4620
Age	-1.402	0.1608
Citizenship of residence country	0.090	0.9286
Area of living	4.104	0.0000

Table 44: Manchester bombing, imbalance test

Dep. Variable	β for treatment	Obs.	R-squared
(1) Opinion on Monetary Euro	-0.0118	10,626	0.000
	(0.00942)		
(2) Common foreign policy	0.0239***	10,337	0.001
	(0.00922)		
(3) Common defense policy	0.0125	10,496	0.000
	(0.00809)		
(4) Common migration policy	0.0131	10,499	0.000
	(0.00916)		
(5) Common energy policy	0.0195**	10,237	0.001
	(0.00828)		
(6) Free movement	0.0160**	10,758	0.001
	(0.00652)		
(7) Further EU enlargement	0.0295***	10,128	0.001
	(0.0103)		
(8) Positive EU development	0.0459**	11,157	0.000
	(0.0206)		
(9) Feel as citizen of the EU	-0.00284	11,157	0.000
	(0.0188)		
(10) Understanding of the EU	0.0340*	11,157	0.000
	(0.0178)		
(11) Positive EU image	0.0245	11,157	0.000
	(0.0195)		
(12) Left-right placement	0.0450	11,157	0.000
	(0.721)		
(13) Life satisfaction	0.0524***	11,113	0.001
	(0.0150)		
(14) Education	-0.0358**	10,325	0.001
	(0.0145)		
(15) Occupational status	0.0362*	11,157	0.000
	(0.0212)		
(16) Gender	0.00716	11,157	0.000
	(0.00974)		
(17) Age	0.482	11,157	0.000
	(0.355)		
(18) Citizenship of residence country	-0.000255	11,157	0.000
	(0.00284)		
(19) Area of living	-0.0619***	11,155	0.002
	(0.0150)		

Standard errors in parentheses
*** p<0.01, ** p<0.05, * p<0.1

Entropy Balancing Results

Table 45: EB, Paris attack, table 1, column(4)

	Treated			Control					
	without weighting			without weighting			after balancing		
Variable	Mean	Variance	Skewness	Mean	Variance	Skewness	Mean	Variance	Skewness
Education	2.154	.4661	-.2037	2.149	.4907	-.2144	2.154	.4661	-.2037
Occ. status	1.964	1.247	.4276	2.124	1.28	.1622	1.964	1.247	.4276
Gender	1.553	.2472	-.2143	1.565	.2458	-.2642	1.553	.2472	-.2143
Age	51.74	263.4	.06868	52.96	286.7	-.02674	51.74	263.4	.06868
Citizenship of residence country	1.016	.0156	7.752	1.017	.01718	7.364	1.016	.0156	7.752
Country	18.57	103.1	.00073	16.85	92.58	.3224	18.57	103.1	.00073

Table 46: EB, Manchester bombing, table 3 column(4)

	Treated			Control					
	without weighting			without weighting			after balancing		
Variable	Mean	Variance	Skewness	Mean	Variance	Skewness	Mean	Variance	Skewness
Education	2.21	.5089	-.3303	2.237	.5099	-.3808	2.21	.5089	-.3303
Occupational status	2.059	1.227	.2234	2.026	1.259	.3156	2.059	1.227	.2232
Gender	1.565	.2458	-.2632	1.55	.2475	-.2021	1.565	.2458	-.2632
Age	53.82	281.7	-.06149	53.23	292.3	-.01048	53.82	281.7	-.06164
Citizenship of residence country	1.014	.01373	. 8.296	1.012	.01166	9.044	1.014	.01373	8.297
Country (Code)	17.83	100	.08937	16.52	92.45	.2028	17.83	100	.0893

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