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Terrorism, Political Opinions, and Election Outcomes: Evidence from Europe

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DISCUSSION PAPER SERIES

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Outcomes: Evidence from Europe**

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MARCH 2020

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Terrorism, Political Opinions, and Election Outcomes: Evidence from Europe

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ABSTRACT

Terrorism, Political Opinions, and Election Outcomes: Evidence from Europe*

There is surprisingly little evidence on how terror attacks impact elections. With only a few exceptions, previous studies in this literature have focused on a particular country or attack, limiting their generalizability. Ours is the first comprehensive, multi-country examination of the effects of terror attacks on political opinions and election outcomes. The results provide little evidence that terror attacks are systematically related to Europeans' attitudes towards immigrants and how much trust they have in government. International terror attacks are, however, associated with an increase in the vote share received by nationalistic parties in Europe. These results are relevant to the ongoing debate among academics over the effectiveness of terror attacks.

JEL Classification: D72, D74

Keywords: terrorism, elections, nationalism, terror attack

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1. INTRODUCTION

Three French police officers were shot on the Champs-Élysées, the iconic Paris shopping boulevard, by a man wielding an automatic rifle on April 20, 2017. One of the officers was killed and the other two were seriously injured; a German tourist was also injured.¹

The Islamic State quickly claimed responsibility for the attack, which occurred just three days before the French presidential election. Many observers argued that Marine Le Pen, who was running on an anti-immigration platform, would experience an increase in support as a result of the attack (Bush 2017; Peterson 2017; Samuel 2017; Shelbourne 2017). In fact, Le Pen garnered 21 percent of the vote, enough to propel her to the next round of voting for the first time in her political career (Rubin 2017).

Terror attacks are, by definition, designed to serve political ends (Thornton 1964; Kydd and Walter 2006) but there is surprisingly little evidence on whether they are effective. Most previous studies on how terrorism affects ideological voting behavior have focused on a particular country or event, limiting their generalizability. For instance, analyzing data from 5 Israeli parliamentary elections, Berrebi and Klor (2008) found that terror attacks that killed at least one noncombatant increased the vote share of right-wing parties; Montalvo (2011) found that the 2004 Madrid train bombings contributed to the opposition's victory over the incumbent party in the Spanish general elections.² Although these results are intriguing, it is not clear whether they extend to other countries, time periods, and types of attacks.

¹ See Rubin, Breeden and Morenne (2017) and Stanglin and Eversley (2017) for descriptions of the attack and its immediate aftermath.

² In addition to Berrebi and Klor (2008) and Montalvo (2011), several other studies have examined the relationship between terror attacks and election outcomes. The results of these studies, which include Bali (2007) and Kibris (2010), are described in Section 2.1, below.

The goal of the current study is to provide the first comprehensive, multi-country examination of the effects of terror attacks on political opinions and election outcomes. We begin by analyzing data from the European Social Surveys (ESS) for the period 2002-2017. Every two years, the ESS interviews residents of countries across Europe about their attitudes towards immigration, the degree to which they trust the institutions of government, and their satisfaction with the current government. Flexibly controlling for country and year effects, we find little evidence that terror attacks occurring in a respondent's country appreciably affect the answers to these questions. In fact, the majority of the estimated effects for the ESS outcomes are small and statistically insignificant at conventional levels.

Next, we turn our attention to the relationship between terror attacks and election outcomes using data obtained from the Manifesto Project Database (MPD), which provides information on vote shares and party platforms from elections dating back to 1945. The sample consists of 393 legislative elections held in 39 European countries from 1970 to 2017. We use these data to construct novel measures of party nationalism and position on a left-right spectrum and analogous election-level measures weighted by party vote shares.

Our results provide little evidence that terror attacks, broadly defined, impact election outcomes. We do, however, find that international attacks (i.e., attacks in which the perpetrating group crossed a national border) can benefit nationalistic parties. The estimates, although not large enough to explain the increased support for populist/nationalistic parties in recent years, are robust across a variety of specifications. Moreover, the results of falsification tests suggest that the positive association between international terror attacks and voting for nationalistic parties is, in fact, causal. Finally, our results provide evidence, albeit much more tentative, that

international terror attacks can benefit left-leaning parties and extreme parties (defined as parties whose platforms are either far to the left or right on a traditional left-right scale).

The results described above are directly relevant to the ongoing debate among academics over the electoral impact of terror attacks. While studies by Berrebi and Klor (2008) and Montalvo (2011) provide evidence that terror attacks can influence voters and alter their choices at the ballot box, many political scientists have concluded that terrorism has little, if any, impact on political outcomes (Abrahms 2006, 2007, 2012; Lago and Montero 2006; Fortuna 2015; Balcells and Torrats-Espinosa 2018). We view our results as lending support to both sides of the debate surrounding the effectiveness of terrorism. On the one hand, we find little evidence that terror attacks appreciably move political attitudes, at least with regard to immigration and how much trust is placed in government institutions. On the other hand, it does appear that international attacks can have a substantial impact on nationalistic voting, which has recently become much more prevalent in Europe. However, because international terror attacks occurring shortly before an election are fairly rare, they cannot explain the overall increase in nationalist voting observed since the mid-2000s.

The remainder of this study is organized as follows. In Section 2, we provide background information and a brief review of the literature. In Section 3, we describe our empirical approach, and in Sections 4 and 5 we report the principal results based on ESS and MPD data, respectively. In Section 6, we report the results of several robustness checks and extensions. Section 7 concludes.

2. PREVIOUS STUDIES

Perhaps because they occurred just three days before an election, the Madrid train bombings in March 2004 have received a fair amount of attention from past researchers. The results, however, have been mixed. Bali (2007) and Montalvo (2011) found that the bombings significantly contributed to the opposition's victory over the incumbent party, while Lago and Montero (2006) concluded that the bombings "have not changed the electoral preferences of Spaniards" (p. 22).

At least two studies have concluded that terror attacks increase support for right-wing parties. As noted in the introduction, Berrebi and Klor (2008) found that terror attacks increased the vote share of right-wing parties in Israeli parliamentary elections. Kibris (2010) examined the effects terror attacks carried out by the PKK (i.e., the Kurdistan Workers' Party) on the 1991 and 1995 Turkish general elections. She found a strong positive association between casualties suffered by security forces (police officers and members of the military) and the vote share of right-wing parties, and concluded that terrorism "led the Turkish people to vote for hard-liners" (Kibris 2010, p. 241).

Gassebner et al. (2008) and Balcells and Torrats-Espinosa (2018) examined whether incumbents or challengers benefited from terrorist attacks, but came to opposite conclusions. After analyzing more than 800 elections taking place in 115 countries across the world, Gassebner et al. (2008) found "strong evidence that terrorist attacks increase the probability that the cabinet will be replaced after an election" (p. 129). By contrast, Balcells and Torrats-Espinosa (2018) found that attacks carried out by Euskadi Ta Askatasuna (ETA), a Basque terrorist organization, had no discernable impact on self-reported support for the incumbent party.

Gould and Klor (2010) is perhaps the best-known study in this literature. Using data from opinion polls conducted in the lead up to Israeli parliamentary elections, these authors found that terror attacks were associated with a greater willingness to grant territorial concessions to the Palestinians. Gould and Klor (2010) also examined whether respondents intended to support the “right-wing bloc” in the upcoming elections. Consistent with the results of Berrebi and Klor (2008), they found that terrorist attacks were associated with a rightward shift in the preferences of Israeli voters.³

Abrahms (2006) examined the histories of every foreign terrorist organization (FTO), as designated by the U.S. Department of State. He found that FTOs achieved their political goals only 7 percent of the time. In a similar vein, Fortna (2015) analyzed data on 104 rebel groups involved in what she described as “full scale” civil wars. She found that engaging in terrorism can prolong civil wars but rebel groups that used terrorist tactics were, on average, less likely to achieve their political objectives than their non-terrorist counterparts.

Finally, Brodeur (2018) used county-level data from the United States for the period 1970–2013 to explore the effect of terror attacks on consumer sentiment and economic outcomes such as employment, earnings, and housing prices. His results suggest that terror attacks can have powerful and long-lasting economic consequences. Specifically, he found that a successful (as compared to a failed) terror attack leads to a 2 percent decrease in employment and a 1-2 percent decrease in housing prices. Brodeur (2018) also explored the effects of terror attacks using

³ These two results (i.e., that terrorism is associated with a greater willingness to make territorial concessions and greater support for right-wing parties) are seemingly at odds. Gould and Klor (2010, p. 1504) explained that they “can be reconciled by the idea that the platforms of the political parties are endogenously changing over time” and pointed to the fact that Likud’s platform went from asserting sovereignty over the occupied territories to declaring a willingness to make territorial concessions in exchange for peace.

individual-level data from the Michigan Survey of Consumers (MSC). The results of this exercise lend support to the argument that terror attacks are related to economic outcomes such as employment through consumer sentiment.⁴

3. TERROR ATTACKS: DATA AND TRENDS

We use data on terror attacks for the period 1970-2017 from the Global Terrorism Database (GTD), which is housed at the National Consortium for the Study of Terrorism and Responses to Terrorism (START). These data are based on a wide variety of publicly available sources, including newspaper and journal articles, legal documents, and other datasets.⁵ They contain detailed information on each attack, including the date upon which it occurred, its location, the number of casualties, and the group/individual responsible. The GTD data have been used by dozens of researchers interested in the causes and consequences of terrorism.⁶ The GTD defines a terror attack as “aimed at attaining a political, economic, religious, or social goal”, and intended to “coerce or send a message to a broad audience” (as opposed to the immediate victims). Additionally, terror attacks are, according to the GTD, perpetrated by a

⁴ There are also several studies using ESS data that focus on political attitudes before and after a particular terror attack. For instance, Finseraas et al. (2011) found that ESS respondents who were interviewed immediately after the murder of Theo van Gogh were, on average, more in favor of restricting immigration. Legewie (2013) used a similar approach to study the impact of the 2002 terror attack in Bali on attitudes towards immigrants and immigration in Europe. See also Finseraas and Listerhaug (2013), Arvanitidis et al. (2016), and Silva (2018).

⁵ START is a research center at the University of Maryland, College Park. It is dedicated to examining and understanding the causes and consequences of terrorism. Due to an unfortunate transit accident, no information on terror attacks is available for 1993 (Enders, Sandler, and Gaibullov 2011). See <https://www.start.umd.edu/gtd/> for more information on collection methods and the information available in the GTD data.

⁶ See, for example, Choi (2010), Drakos (2010), Gaibullov and Sandler (2011), Findley and Young (2012), Ding et al. (2017), and Brodeur (2018).

non-state actor (or actors) and are therefore distinct from “legitimate” warfare activities conducted by national governments or military forces.

Over the past decade and a half, terror attacks surged in the 39 European countries that compose our election-outcomes sample (Figure 1).⁷ Specifically, there were 86 terror attacks recorded by the GTD in 2004; by 2017, the number had increased to 541. This increase reflects a world-wide trend (Ahern 2018) and has been cited as evidence that the so-called “International War on Terror” is failing (Thrall and Goepner 2017, p. 2).

Figure 1 shows the number of domestic vs. international terror attacks per year. We observe a total of 22,804 terror attacks in the 39 European countries for which election outcomes data exist. Of these, 1,810 were designated as “logistically international” by the GTD. The GDT uses this designation if the perpetrator group crossed a national border in order to carry out the attack.⁸ The recent surge in European terrorism was clearly driven by attacks carried out by domestic groups and by unaffiliated groups/individuals. International attacks held fairly steady at 0-19 per year through the first decade of the 21st century. Since 2014, there has been a sharp increase in international terror attacks, peaking at 74 in 2016, but domestic attacks still greatly outnumber international attacks. For instance, in 2017, the last year for which we have data, there were 520 domestic attacks as compared to 21 international attacks in our sample countries.

⁷ Appendix Table A1 lists these countries and the number of elections in the sample for each country. The ESS data, described below, cover a shorter time period (2002-2017). Every two years, the ESS interviews residents of more than 20 European countries. The countries from which the ESS data are drawn are listed in Appendix Table 2.

⁸ It should be noted that the GDT does not use the “logistically international” designation for attacks carried out by an individual. When an attack involved more than one group, it was considered to be logistically international only if every group’s nationality was different from the country in which the attack took place. Since 1970, 8 percent of attacks were coded as international, 53 percent were coded as non-international, and the remaining 39 percent were coded as “unknown”. We included attacks perpetrated by unidentified groups in the domestic category.

Figure 2 shows the number of fatal versus non-fatal terror attacks per year. We define fatal attacks as those that caused at least one death; non-fatal attacks are those that were aimed at property or unsuccessful attacks with human targets. According to GTD records, there were more fatal attacks than non-fatal attacks through the mid-1970s.⁹ Since then, non-fatal attacks have been in the lead, although both types of attacks appear to move more or less in tandem. From 2011 to 2015, non-fatal attacks increased from 137 to 1,043, while fatal attacks increased from 17 to 338. Over this same time span, the number of fatalities caused by terror attacks increased from 109 to 1,430.

4. TERROR ATTACKS AND POLITICAL ATTITUDES

At the same time that terror attacks have become more frequent, nationalistic political parties in Europe have gained support. For instance, the right-wing Fidesz party took over the reins of the Hungarian government in 2010 (Than and Szakacs 2010), and the Eurosceptic Law and Justice party took over the reins of the Polish government in 2015 (Sobczak and Szary 2015); other formerly fringe nationalistic parties have increased their vote shares in Germany, France, the Netherlands, and the United Kingdom (Holleran 2018). Many observers have argued that the recent surge in terrorism has contributed to this increased support for right-wing parties (Smale and Castle 2016; Fekete 2018; Roth 2018; Neumann 2019), and European Union citizens have consistently rated terrorism as the second most important issue in Eurobarometer polls, after immigration (European Commission 2018).

⁹ It is possible that the GTD undercounted non-fatal attacks during this period, which is one rationale for analyzing the effects of fatal vs. non-fatal attacks separately.

To explore the effects of terror attacks on political attitudes among the residents of Europe, we turn to data from the European Social Survey (ESS). The ESS was launched in 2002. More than 346,000 respondents from 30 countries have been interviewed in person and were asked a battery of questions about their attitudes, beliefs and behaviors. Since 2002, the ESS has been conducted biennially, although there have been changes to the mix of participating countries from round to round (see Appendix Table A2 for a list of countries covered in each round). The ESS is considered a “model for international surveys” (Jagodzinski and Moschner 2008, p. 475) and has been used by previous researchers interested in estimating the various effects of terrorism (Finseraas and Listhaug 2013; Arvanitidis et al. 2016; Silva 2018; Ahern 2018).

4.1. Short-run effects on political attitudes

We begin by estimating the following regression using Ordinary Least Squares (OLS):

$$(1) \quad y_{ict} = \beta_0 + \beta_1(Attack\ 0-30\ Days_{ict}) + \beta_2(Attack\ 31-60\ Days_{ict}) + X_{ict}\beta_3 + v_c + w_t + \Theta_c \cdot t + \varepsilon_{ict},$$

where y_{ict} is one of several ESS outcomes discussed below, i indexes individual ESS respondents, c indexes countries, and t indexes the year in which the interview took place. $Attack\ 0-30\ Days_{ict}$ is an indicator for whether a terror attack occurred in respondent i 's country 0-30 days before he or she was interviewed, and $Attack\ 31-60\ Days_{ict}$ is an indicator for whether an attack occurred in i 's country 31-60 days before the interview. Identification is based on the

assumption that the date of the interview is uncorrelated with the date upon which an attack occurred.

The vector of controls, \mathbf{X}_{ict} , is composed of one variable at the country level (GDP growth the year of the interview¹⁰) and several variables at the respondent level (an indicator for whether the respondent lived in an urban location, the respondent’s age, gender, years of education, an indicator for whether the respondent was “coping at current income level,” and a minority indicator). Appendix Tables A3 and A4 provide descriptive statistics for these variables and more detailed definitions. Country and year fixed effects are represented by the terms ν_c and w_t , respectively. The country fixed effects control for determinants of y_{ict} that were constant over time and year fixed effects control for common shocks to political attitudes across European countries. Country-specific linear time trends, represented by the term $\theta_c \cdot t$, account for the possibility that y_{ict} evolved at different rates in the 30 countries in which ESS respondents resided. Standard errors are corrected for clustering at the country level (Bertrand et al. 2004). Our primary interest is in the parameters β_1 and β_2 , which represent the short-run effects of terror attacks on political attitudes. Longer-run effects are explored below.

Estimates of β_1 and β_2 are reported in the top panel of Table 1 (Panel A). The outcomes are based on ESS respondents’ answers to three questions intended to gauge their attitudes towards immigration and three questions intended to gauge their trust in government. The answers correspond to respondent i ’s level of agreement with the question being asked and are on a 1-10 or 1-4 scale.¹¹

¹⁰ GDP growth data come from Maddison Historical Statistics. Because our sample goes through 2017 and Maddison data end at 2016, we use 2016 GDP growth for 2017.

¹¹ The specific questions are reproduced in Appendix B. We selected these questions because nationalist/populist political parties frequently employ anti-immigrant and anti-establishment rhetoric. Appendix Figure A1 shows trends in these outcomes for the period 2002-2017 for the 15 European

The estimates reported in the top panel of Table 1 provide very little evidence that terror attacks affect political attitudes in the short run. Experiencing a terror attack 31-60 days before an election is associated with a .096 increase in satisfaction with the national government but this estimate is qualitatively small and significant only at the 10 percent level. The other 11 estimated coefficients reported in Panel A are, without exception, small and statistically insignificant at conventional levels.

In the middle panel of Table 1 (Panel B), we examine the impact of “international” terror attacks, as defined by the GTD. Specifically, the variables *Attack 0-30 Days_{ict}* and *Attack 31-60 Days_{ict}* are replaced with *International Attack 0-30 Days_{ict}* and *International Attack 31-60 Days_{ict}* in equation (1).¹² Again, 11 of the 12 reported estimates are small and statistically insignificant, although experiencing an international terror attack 0-30 days before an election is associated with an increase of .101 in the trust-in-parliament measure. This estimate, although statistically significant at the 5 percent level, is small relative to the mean response (4.42). It certainly provides no evidence that terror attacks—even those perpetrated by an international organization—help fuel populist resentment towards established government institutions such as parliament.

In the bottom panel of Table 1 (Panel C), we examine the effectiveness of fatal terror attacks by replacing the variables *Attack 0-30 Days_{ict}* and *Attack 31-60 Days_{ict}* with *Fatal Attack*

countries that participated in every round of the ESS. Interestingly, there is evidence of more positive attitudes towards immigrants over time and an increase in positive attitudes towards government in the last ESS round (2016-2017).

¹² *International Attack 0-30 Days_{ict}* is an indicator for whether a logistically international terror attack occurred 0-30 days before respondent *i* was interviewed, and *International Attack 31-60 Days_{ict}* is an indicator for whether a logistically international attack occurred 31-60 days before he or she was interviewed. The GTD uses the label “logistically international” if the perpetrator group crossed a national border in order to carry out the attack.

0-30 Days_{ict} and *Fatal Attack 31-60 Days_{ict}*.¹³ Fatal attacks could, in theory, resonate more with the public than non-fatal attacks (some of which are quite minor and unlikely to make national news), but the results do not provide evidence that terror attacks that kill at least one person actually change political attitudes. The estimated coefficients are uniformly small and statistically insignificant.¹⁴

Next, we switch our focus from whether an attack occurred to a measure of intensity: the number of attacks that occurred 1-2 months before ESS respondents were surveyed. Specifically, equation (1) becomes:

$$(2) \quad y_{ict} = \beta_0 + \beta_1(\text{Number of Attacks } 0-30 \text{ Days}_{ict}) + \beta_2(\text{Number of Attacks } 31-60 \text{ Days}_{ict}) + \mathbf{X}_{ict}\boldsymbol{\beta}_3 + v_c + w_t + \boldsymbol{\Theta}_c \cdot t + \varepsilon_{ict},$$

where *Number of Attacks 0-30 Days_{ict}* is equal to the number of terror attacks that occurred in respondent *i*'s country 0-30 days before he or she was interviewed, and *Number of Attacks 31-60 Days_{ict}* is equal to the number of attacks that occurred 31-60 days before he or she was interviewed. The results, which are reported in Table 2, again lend little support to the argument that terrorism is fueling anti-immigrant sentiment and mistrust in government institutions. The majority of estimated coefficients are small and statistically insignificant, and those that are

¹³ *Fatal Attack 0-30 Days_{ict}* is an indicator for whether a terror attack that resulted in at least one death occurred 0-30 days before respondent *i* was interviewed, and *Fatal Attack 31-60 Days_{ict}* is an indicator for whether a terror attack that resulted in at least one death occurred 31-60 days before he or she was interviewed.

¹⁴ The lack of statistical significance of the estimates reported in Table 1 (and all ESS outcome results to follow) is not due to imprecision. For example, the largest estimate in Table 1 is for the effect of a fatal attack on satisfaction with government (-0.178). The 95 percent confidence interval for this estimate is -0.57 to 0.21. Even at the lower end of this confidence interval, the estimated effect is small relative to the mean and standard deviation of this outcome (4.19 and 2.47, respectively).

significant are, without exception, in the counter-intuitive direction. For instance, an additional fatal attack 31-60 days before an election is associated with a .004 increase (on a 0-10 scale) of whether the respondent thinks immigrants make the country a better place to live.

4.2. Longer-run effects on political attitudes

Previous studies in this literature have typically focused on the immediate effects of terror attacks. For instance, Lago and Montero (2006), Bali (2007), Montalvo (2011) explored whether the Madrid train bombing influenced the general elections held three days later; Finseraas et al. (2011) found that ESS respondents who were interviewed 0-27 days after the murder of Theo van Gogh were, on average, more in favor of restricting immigration than those who were interviewed 0-27 days before the murder. In an effort to explore whether terror attacks have longer-run effects on political attitudes, we estimate:

$$(3) \quad y_{ict} = \beta_0 + \beta_1(\text{Attack } 0\text{-}12 \text{ Months}_{ict}) + \beta_2(\text{Attack } 13\text{-}24 \text{ Months}_{ict}) + \mathbf{X}_{ict}\boldsymbol{\beta}_3 + v_c + w_t + \boldsymbol{\Theta}_c \cdot t + \varepsilon_{ict},$$

where *Attack 01-12 Months_{ict}* is an indicator for whether a terror attack occurred 0-12 months before respondent *i* was interviewed, and *Attack 13-24 Months_{ict}* is an indicator for whether an attack occurred 13-24 months before he or she was interviewed.

The results of this exercise are reported in Table 3. Again, based on these results, it is difficult to make the case that terror attacks have increased anti-immigration sentiment. It is equally difficult to argue that the terror attacks have eroded trust in government institutions. The majority of estimated coefficients in Table 3 are statistically insignificant. Terror attacks 0-12

months before the ESS interview are associated with decreased scores on whether immigrants make the country a better place to live; and attacks 13-24 months before the interview are associated with increased agreement that there should be fewer immigrants of different race/ethnicity. However, fatal attacks 13-24 months before the ESS interview are associated with similarly large increases in support for immigration and increased support for government institutions. Again, all of these estimates, whether statistically significant or not, are quite small relative to the mean responses.¹⁵

5. TERROR ATTACKS AND ELECTION OUTCOMES

In this section, we turn to our primary interest: the relationship between terror attacks and election outcomes. Data on election outcomes come from the Manifesto Project Dataset (MPD). The MPD contains detailed information on the platforms (i.e., “manifestos”) of political parties in Europe and elsewhere. Specifically, based on these manifestos, it categorizes 56 different political positions relating to economic, social and foreign policies as well as democracy and human rights. It also contains vote shares for each party in every legislative election.

Our data pertains to the 39 European countries that were included in the MPD. Manifesto information for 780 European political parties is available for the period 1970-2017. Because some parties did not publish or otherwise disseminate their manifestos, the total election-level vote share of parties covered in the data is rarely 100 percent, but is usually very close.¹⁶

¹⁵ Estimated long-run effects for number of terror attacks are shown in Appendix Table A6. These estimates are, in general, statistically insignificant at conventional levels. There are, however, several statistically significant estimates for number of international attacks, although they are small and often in a counter-intuitive direction. These results provide little evidence that terror attacks fuel anti-immigrant or anti-government sentiment.

¹⁶ The median election total vote share covered in our sample is 94 percent.

We begin by estimating the following regression model, which is at the election level:

$$(4) \quad y_{ct} = \alpha_0 + \alpha_1(\text{Attack } 0\text{-}30 \text{ Days}_{ct}) + \alpha_2(\text{Attack } 31\text{-}60 \text{ Days}_{ct}) + \mathbf{X}_{ct}\boldsymbol{\alpha}_3 + v_c + w_t + \boldsymbol{\Theta}_c \cdot t + u_{ct},$$

where c indexes countries, t indexes election years, and y_{ct} is one of three election outcomes

based on the MPD data. These three outcomes are:¹⁷

1. *Nationalism index*, equal to the average percentage of nationalistic sentences in each party's manifesto weighted by its vote share in a given election.¹⁸ This weighed average is transformed into a z-score with a mean of zero and a standard deviation of one.
2. *Left-right voting index*, intended to gauge whether terror attacks affect the success of political parties along the traditional left-right spectrum. The MPD does not measure left-right positions, but the Chapel Hill Expert Survey (CHES), a quadrennial survey of European political parties, provides a measure of each party's overall positions on the left-right spectrum ranging from 0-10, where 10 represents the extreme right. This measure is transformed into a z-score with a mean of zero and a standard deviation of one.¹⁹

¹⁷ Appendix Table A5 provides descriptive statistics for the sample used in this analysis.

¹⁸ Specifically, for each party-election combination, we sum the percentage of sentences that, according to the MPD, negatively referred to international cooperation, positively referred to national independence or sovereignty, negatively referred to the European Community/Union or its policies, expressed support for established national ideas, made appeals to patriotism/nationalism or pride of citizenship, or argued that some freedoms should be suspended in order to protect the state. For each election, we then calculated average nationalistic sentence percentages, weighted by vote share:

$$\sum_i \text{Nationalist Percentage}_i * \text{Voteshare}_i,$$

where *Nationalist Percentage* is the percentage of nationalist sentences in party i 's election manifesto and *Voteshare* is party i 's vote share in the election. It should be noted that each party's manifesto is election-specific and can change over time. *Voteshare* was re-scaled to reflect the vote shares recorded in the MPD database so that it always sums to one.

¹⁹ The CHES only covers the period 1999-2014. We combine the CHES and MPD to construct a left-right index for the entire period under study (1970-2017) by identifying all of the party-year combinations common to both datasets. Then, using the matched sample, we run a calibrating regression of the left-right measure from the CHES on all 56 position variables in the MPD. We then apply the coefficients from this regression to calculate a left-right index for every party in the MPD going back to 1970.

3. *Vote share to extreme parties*, intended to gauge whether terror attacks benefit extremist political parties. To construct this outcome, we defined “extreme parties” as those below the 10th percentile (extreme left) or above the 90th percentile (extreme right) on the left-right index described above. Then, for each election, we calculated the total vote share going to extreme parties.

OLS estimates of equation (4) for these three outcomes are reported in Table 4. The estimated effects of experiencing any type of attack 0-30 days before the election date are never statistically significant at conventional levels, although experiencing an attack 31-60 days before the election is associated with a .297 standard deviation increase in the nationalism index. There is, however, evidence that the type of attack matters: experiencing an international attack 0-30 days before the election is associated with a .499 standard deviation increase in the nationalism index. In addition, experiencing an international attack 0-30 days before the election is associated with a reduction (i.e., a leftwards shift) in the left-right voting index of .479 standard deviations. An international attack 31-60 days before an election appears to have a large effect on vote share to extreme parties, but this estimate also has a large standard error and is only significant at the 10 percent level. In general, we do not find evidence that fatal attacks are effective, although a fatal attack 31-60 days before the election is associated with a .373 standard deviation reduction in the left-right index.

The positive relationship between international terror attacks and the nationalism index is confirmed in Table 5, in which the attack indicators are replaced with number of attacks. Specifically, an additional international attack 0-30 days before an election is associated with a .046 standard deviation increase in the nationalism index. The estimated effects on the left-right

voting index are, with only one exception, small and statistically insignificant.²⁰ Finally, an additional international attack 31-60 days before the election is associated with a 5.82 percentage point increase in the vote share received by extreme parties. The other estimates in Table 5 are statistically insignificant at conventional levels.

In Table 6, we examine the long-run consequences of terror attacks on election outcomes. The results provide additional evidence that international attacks increase support for nationalistic parties: an international attack 1-12 months before an election is associated with a .417 standard deviation increase in the nationalism index. Similarly, a fatal attack 13-24 months prior to an election is associated with a .244 standard deviation increase in the nationalism index and a 4.25 percentage point increase in extreme party vote share.

In Table 7 we examine the long-run relationship between number of attacks and election outcomes. Here, we find more evidence that terror attacks can cause a leftwards shift in voting behavior: an additional international attack 1-12 months prior to the election is associated with a .032 standard deviation reduction in the left-right voting index, and an additional fatal attack 13-24 months prior to an election is associated with a .011 reduction in this index. Also, an additional fatal attack 13-24 months prior to an election is also associated with a .122 percentage point reduction in extreme party vote share, while an additional international attack 13-24 months prior to the election is associated with a 0.749 percentage point increase in extreme party vote share.

Taken together, the results reported in Tables 4-7 suggest that terror attacks can have substantial and long-lasting effects on election outcomes, but not all attacks appear to be equally salient. There is fairly consistent evidence that international attacks benefit nationalistic parties,

²⁰ The number of attacks (of any type) is associated with a reduction in the left-right index at the 10 percent level.

particularly if they occur shortly before an election. As detailed below (in Section 6), this result does not seem to be an artifact of specification choice. Although the evidence is less consistent, international attacks also appear to shift voting leftwards on the political spectrum. These two results may seem contradictory, but nationalist sentiment is not exclusive to right-wing parties. While the most extreme-right parties in our sample tend to be the most nationalistic, the election-level correlation between our nationalism and left-right indices is .40, indicating that much of the variation in nationalism is unexplained by the traditional left-right axis.²¹

6. ROBUSTNESS CHECKS AND EXTENSIONS

The regression estimates in Tables 4-7 provide evidence that international and, to a lesser extent, fatal terror attacks can impact election outcomes. In this section, we explore the robustness of these basic results and provide estimates from several extensions to the regression model. In the interest of parsimony, our focus is on the short-run effects of terror attacks on the MPD-based election outcomes.

6.1. Economic trends as a threat to identification

The possibility that terror attacks are associated with trends in other factors that could affect voting behavior — particularly economic trends — is a clear threat to identification. We

²¹ In Appendix Figure A2 we show a scatter plot of the nationalism index vs. left-right index within our sample. It illustrates the positive, but loose, association between these two variables. Further insight comes from Appendix Figure A3, which plots the residuals from regressions following our main specification, but without the attack indicators, using both the nationalism index and left-right index as outcomes. We show the residuals only for election observations that experienced an international attack within a month before the election. The overall takeaway is that elections that shifted right also tended to be more nationalistic. However, elections that shifted left (which is the majority of elections) were roughly equally likely to shift more or less nationalistic, again demonstrating that further-left parties are not necessarily less nationalistic despite the overall correlation.

test for the correlation of attacks with pre-existing trends by regressing our 6 attack measures on lagged values of GDP growth, unemployment rate, and population growth. For each of these three regressors, we run separate specifications using the one-year lag and the average of the previous three years. These regressions are at the country-by-year level, cover the years 1970-2016 (except when using the unemployment rate, which is only available from 1991 onwards) and include county and year fixed effects on the right-hand side as well as country-specific linear trends. The results, which are reported in Table A7, provide little evidence that economic conditions are predictive of attacks. Of the 36 specifications shown, only three, all of which pertain to population growth, are statistically significant.

6.2. Falsification test: the effect of future attacks

Next, we estimate a modified version of equation (4) that includes an additional indicator for whether there was a terror attack 1-30 days *after* an election. We also experiment with including an indicator for whether there was a terror attack 31-60 days *after* an election. These can be thought of as falsification tests because terror attacks occurring after an election should not affect votes shares.

The results are reported in Appendix Table A8. In Appendix Table A9, we report estimates from a modified version of equation (4) in which the number of attacks after an election are included on the right-hand side. For extreme party vote share, there are several post-election attack estimates that are statistically significant, which casts some doubt on whether the positive relationship between international attacks occurring before the election and the vote share received by extreme parties reported in Table 5 should be interpreted in a causal fashion.

By contrast, there is little evidence that future attacks are related to the nationalism or left-right indices.²²

6.3. Omitting the country-specific trends

Thus far, we have included country-specific linear trends on the right-hand side of all of our regressions. However, if the outcome under consideration does not follow a conditional linear trend, this represents a misspecification that could potentially produce skewed estimates. In Appendix Tables A10 and A11, we re-estimate equation (4) omitting country-specific trends. The results of this exercise are, in general, qualitatively similar to those reported in Tables 4 and 5.

6.4. Do economic conditions play a role?

In this subsection we explore whether the effects of terror attacks depend upon the prevailing economic climate. There is heated debate about whether the rise of nationalistic parties in Europe can be attributed to economic conditions or other factors, and some observers have argued that, when the economy is doing poorly, minority groups and foreigners are effectively used as scapegoats by nationalist politicians (Funke et al. 2016).

To assess whether politicians are able to exploit acts of terrorism more effectively during economic downturns, we interact our terror attack variables with GDP growth during the election year. The results of this exercise are shown in Appendix Tables A12 and A13. GDP growth interacted with the any attack indicator is positively and significantly related to all three electoral

²² There are a few exceptions to this generalization: an additional fatal attack 1-30 days after an election is negatively and significantly associated with the left-right index, an additional fatal attack 31-60 days after an election is also negatively and significantly associated with the left-right index, and any attack 31-60 days after an election is associated with an increase in the nationalism index.

outcomes. For instance, if a country experiences an attack within one month of the election, an additional percentage point of growth is associated with an increase of .097 standard deviations in the nationalism index, an increase of .038 standard deviations in the left-right voting index, and an increase of 1.02 percentage points of voting share going to extreme parties. These positive estimates do not lend support to the theory that terrorism benefits nationalistic/extreme parties when the economy is performing poorly. Similarly, the international attack indicator interaction is positive and significant for the nationalism and the left-right indices.²³ Taken together, we interpret the estimates reported in Tables A12 and A13 as providing some evidence, albeit not particularly strong, that terror attacks prior to an election that occur when the economy is expanding may actually benefit nationalist, right-wing, and extreme parties.²⁴

6.5. Can International attacks explain nationalism trends in Europe?

In this subsection, we explore whether international attacks occurring shortly before elections can explain the observed trends in our nationalism index. Specifically, Appendix Figures A4 and A5 compare the actual mean of this index to its predicted value under the assumption of no international attacks.²⁵

²³ The fatal attack indicator interactions are, without exception, statistically insignificant at conventional levels. Using number of attacks on the left-hand side produces results that are similar to those obtained using the attack indicators, although there are fewer statistically significant estimates (Table A13).

²⁴ In general, Tables A12 and A13 do not provide strong evidence that GDP growth is associated with our electoral outcomes. The non-interacted GDP growth coefficients are statistically insignificant at conventional levels, with one exception: we find a negative and significant relationship between GDP growth and the nationalism index.

²⁵ Following Anderson et al. (2019), counterfactual predictions are constructed using estimates from our main regression specification and generating post-estimation predictions holding the international attack variables at zero. Actual and predicted values are averaged over five-year bins so that each country was included at least once per bin, although the last bin contains only three years (2015-2017). The same procedure was used to construct counterfactual predictions holding attacks 0-30 days before elections and 0-12 months before elections at zero.

If we assume that there were no international attacks 0-30 days before an election, predicted and actual nationalism are never far apart and, in fact, seem to move in tandem until the last three years examined, when there was a surge in international attacks.²⁶ During the period 2015-2017, we estimate that the nationalism index was 23.1 percent higher than it would have been in the absence of international attacks 0-30 days before an election. If we assume that there were no international attacks 0-12 months before an election, there is a sizeable gap between predicted and actual nationalism during the 70s and 80s, when international attacks were much more common. The gap emerges again at the end of the sample with the increase in international attacks: we estimate that the nationalism index was 23.8 percent higher during the years 2015-2017 than it would have been in the absence of international attacks 0-12 months before an election.

6.6. Effects on incumbent parties

As discussed in Section 2, Gassebner et al. (2008) and Balcells and Torrats-Espinosa (2018) were interested in whether terrorist attacks benefit or harm incumbent parties but came to opposite conclusions. We offer further evidence on this question by estimating equation (4) with the change in vote share received by incumbent parties as the dependent variable. The change in the incumbent vote share is calculated as the sum of vote shares received by parties in the governing coalition in the previous election minus the sum of their vote shares in the most recent election. To our knowledge, this measure of incumbent vote share is unique in the literature, but

²⁶ Note that the sharp rise in nationalism in the early 1990s is due to several former-Soviet countries entering the sample, rather than an increase in within-country nationalism.

it is also imperfect — there are rare cases in which the governing coalition could not be fully determined or a coalition party was not covered by the MPD data set.²⁷

Estimates for terror attacks occurring 0-30 and 31-60 days before an election are shown in Appendix Table A14.²⁸ They provide no evidence that terror attacks affected the vote share received by incumbent parties. Estimates for the number of attacks occurring before an election are shown in Appendix Table A15. An additional international attack 0-30 days before an election is associated with a 0.68 percentage point reduction in the incumbent vote share and an additional fatal attack 31-60 days before an election is associated with a 0.69 percentage point increase in incumbent share. These results suggest that the impact of terror attacks on incumbent share is, at best, difficult to predict and clearly dependent on circumstances and timing.

7. CONCLUSION

This study provides the first comprehensive, multi-country examination of the effects of terror attacks on political opinions and election outcomes. Previous studies examining the relationship between terror attacks and elections have focused on a single event or country and, as a consequence, it is not clear whether their results are generalizable. By contrast, we estimate

²⁷ Information on governing coalitions was retrieved from multiple online sources. For the vast majority of elections in our sample, coalitions were determined by online archives of election results provided by the Inter-Parliamentary Union (ipu.org). However, other online sources or news articles were occasionally used. We only considered parties that participated in both the current and the previous elections. Gassebner (2008) used an indicator for whether the country experienced a “major cabinet change” in the year of an election (from Databanks International) and Balcells and Torrats-Espinosa (2018) focused exclusively on Spain.

²⁸ Note that the sample size is 316 elections, rather than 393 from the main sample. Thirty-nine of the missing elections are the first from their respective countries in the sample, so that change in incumbent share cannot be determined. For the other missing observations, the coalition from the previous election either could not be determined, a coalition was never actually formed, or the parties making up the coalition did not exist in the subsequent election.

the effects of terror attacks on voting behavior in 39 European countries over a period of several decades.

In general, we find little support for the hypothesis that terror attacks impact attitudes towards immigration or trust in government. Likewise, our results suggest that terror attacks, broadly defined, do not appreciably affect electoral success. However, there is evidence that international terror attacks occurring shortly before an election can benefit nationalistic parties. Specifically, we find that experiencing an international attack 0-30 days before an election is associated with a .499 standard deviation increase in an index based on the number of nationalistic sentences in a political party's manifesto weighted by its vote share in a given election. An international attack 1-12 months before an election is associated with a .417 standard deviation increase in this same nationalism index.

The estimated effects of international terror attacks on voting are, of course, averages--not every international attack is immediately followed by a rise in the vote share received by nationalist parties. Although we do not find strong evidence that these effects depend upon economic conditions, but it is possible that other, difficult-to-measure underlying conditions determine whether terrorism impacts election outcomes.

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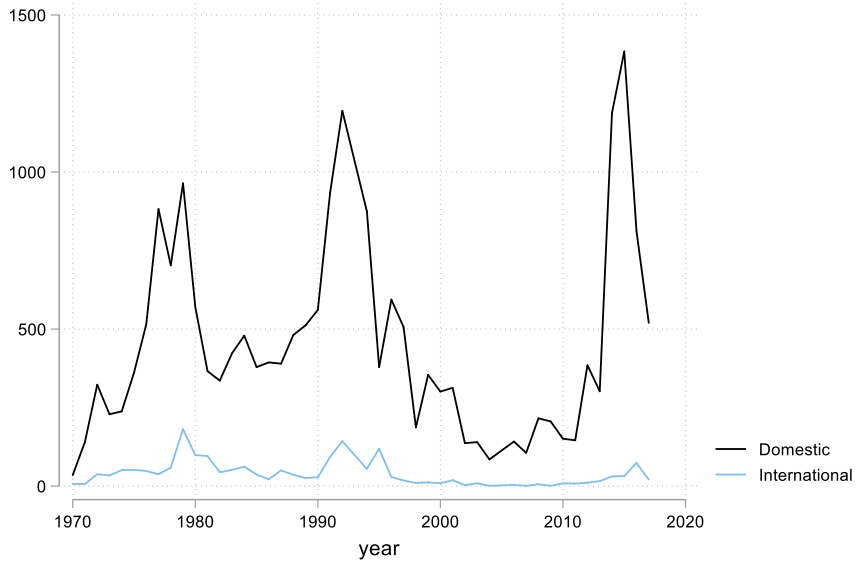
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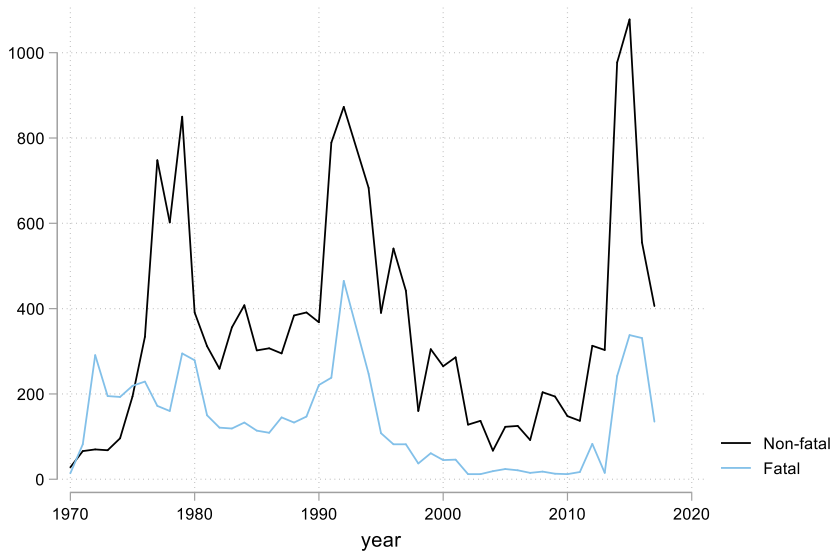
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Figure 1. Domestic and International Terror Attack Trends



Notes: Total numbers of international and domestic terror attacks occurring during the period 1970-2017 are shown. Data on terror attacks comes from the Global Terrorism Database.

Figure 2. Fatal and Non-Fatal Terror Attack Trends



Notes: Total numbers of fatal and non-fatal terror attacks occurring during the period 1970-2017 are shown. Data on terror attacks comes from the Global Terrorism Database.

Table 1. Short-Run Effects: Terror Attacks and Political Attitudes

	<i>Immigrants make country better</i>	<i>Fewer immigrants of different race/ethnicity</i>	<i>Fewer immigrants from poorer countries</i>	<i>Trust in country's parliament</i>	<i>Satisfied with national government</i>	<i>Trust in European Parliament</i>
Panel A: Attack						
<i>0-30 days before survey</i>	.025 (.020)	.000 (.015)	.002 (.015)	-.039 (.052)	-.031 (.059)	.023 (.039)
<i>31-60 days before survey</i>	-.029 (.032)	-.010 (.016)	-.011 (.015)	.001 (.046)	.096* (.049)	.012 (.035)
Panel B: Any International Attack						
<i>0-30 days before survey</i>	.059 (.065)	.009 (.023)	.025 (.022)	.101** (.048)	.099 (.089)	-.003 (.038)
<i>31-60 days before survey</i>	-.014 (.067)	.022 (.023)	.018 (.031)	.034 (.088)	.080 (.130)	-.037 (.085)
Panel C: Any Fatal Attack						
<i>0-30 days before survey</i>	.050 (.072)	-.012 (.040)	-.002 (.041)	-.117 (.178)	-.178 (.191)	-.091 (.106)
<i>31-60 days before survey</i>	-.041 (.077)	.005 (.048)	.005 (.049)	-.057 (.090)	-.043 (.136)	.032 (.105)
Country fixed effects	yes	yes	yes	yes	yes	yes
Interview year fixed effects	yes	yes	yes	yes	yes	yes
Country-specific linear trends	yes	yes	yes	yes	yes	yes
Mean of the dep. variable	4.89	2.48	2.55	4.42	4.20	4.48
N	320,487	325,255	324,135	327,636	323,736	301,293

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on individual-level data from the European Social Surveys (ESS), 2002-2017. Each pair of coefficient estimates (and their standard errors, which are reported in parentheses) represent the results of a separate OLS regression where the dependent variable is equal to respondent *i*'s level of agreement with the relevant question. Standard errors are corrected for clustering at the country level. The controls are described in Appendix Table A4.

Table 2. Short-Run Effects: Number of Terror Attacks and Political Attitudes

	<i>Immigrants make country better</i>	<i>Fewer immigrants of different race/ethnicity</i>	<i>Fewer immigrants from poorer countries</i>	<i>Trust in country's parliament</i>	<i>Satisfied with national government</i>	<i>Trust in European Parliament</i>
Panel A: Number of Attacks						
<i>0-30 days before survey</i>	.002 (.008)	.002 (.001)	.004** (.002)	.013 (.010)	.007 (.013)	.012 (.008)
<i>31-60 days before survey</i>	.001 (.006)	-.001 (.003)	.000 (.003)	.016* (.009)	-.005 (.014)	.018 (.011)
Panel B: No. of International Attacks						
<i>0-30 days before survey</i>	.048 (.057)	.008 (.019)	.021 (.020)	.065* (.035)	.067 (.058)	-.011 (.027)
<i>31-60 days before survey</i>	-.005 (.054)	.014 (.018)	.015 (.025)	.054 (.065)	.113 (.105)	-.006 (.064)
Panel C: No. of Fatal Attacks						
<i>0-30 days before survey</i>	-.004 (.003)	-.005 (.023)	.005 (.024)	-.019 (.127)	-.071 (.140)	-.036 (.078)
<i>31-60 days before survey</i>	.004* (.002)	.007 (.030)	.011 (.031)	-.056 (.053)	-.078 (.083)	.044 (.055)
Country fixed effects	yes	yes	yes	yes	yes	yes
Interview year fixed effects	yes	yes	yes	yes	yes	yes
Country-specific linear trends	yes	yes	yes	yes	yes	yes
Mean of the dep. variable	4.89	2.48	2.55	4.42	4.20	4.48
N	320,487	325,255	324,135	327,636	323,736	301,293

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on individual-level data from the European Social Surveys (ESS), 2002-2017. Each pair of coefficient estimates (and their standard errors, which are reported in parentheses) represent the results of a separate OLS regression where the dependent variable is equal to respondent *i*'s level of agreement with the relevant question. Standard errors are corrected for clustering at the country level. The controls are described in Appendix Table A4.

Table 3. Long-Run Effects: Terror Attacks and Political Attitudes

	<i>Immigrants make country better</i>	<i>Fewer immigrants of different race/ethnicity</i>	<i>Fewer immigrants from poorer countries</i>	<i>Trust in country's parliament</i>	<i>Satisfied with national government</i>	<i>Trust in European Parliament</i>
Panel A: Attack						
<i>0-12 months before survey</i>	-.097** (.042)	.021 (.018)	.022 (.019)	-.064 (.065)	.001 (.131)	-.067 (.043)
<i>13-24 months before survey</i>	-.056 (.050)	.034* (.019)	.030 (.022)	.042 (.091)	-.006 (.133)	.038 (.060)
Panel B: Any International Attack						
<i>0-12 months before survey</i>	.015 (.035)	.027 (.020)	.040* (.023)	-.025 (.052)	.012 (.107)	-.093** (.041)
<i>13-24 months before survey</i>	.029 (.047)	-.017 (.020)	-.024 (.022)	.084 (.054)	.152 (.091)	.079* (.046)
Panel C: Any Fatal Attack						
<i>0-12 months before survey</i>	-.034 (.052)	-.001 (.027)	.014 (.032)	-.022 (.076)	-.075 (.117)	-.068 (.054)
<i>13-24 months before survey</i>	.071** (.031)	-.027 (.019)	-.028 (.018)	.149** (.068)	.178 (.108)	.069* (.037)
Country fixed effects	yes	yes	yes	yes	yes	yes
Interview year fixed effects	yes	yes	yes	yes	yes	yes
Country-specific linear trends	yes	yes	yes	yes	yes	yes
Mean of the dep. variable	4.89	2.48	2.55	4.42	4.20	4.48
N	320,487	325,255	324,135	327,636	323,736	301,293

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on individual-level data from the European Social Surveys (ESS), 2002-2017. Each pair of coefficient estimates (and their standard errors, which are reported in parentheses) represent the results of a separate OLS regression where the dependent variable is equal to respondent i 's level of agreement with the relevant question. Standard errors are corrected for clustering at the country level. The controls are described in Appendix Table A4.

Table 4. Terror Attacks and Election Outcomes in the Short Run

	<i>Nationalism index</i>	<i>Left-right voting index</i>	<i>Vote share to extreme parties</i>
Panel A: Attack			
<i>0-30 days before election</i>	.174 (.129)	.061 (.135)	3.457 (2.124)
<i>31-60 days before election</i>	.297** (.114)	.148 (.164)	3.151 (3.202)
Panel B: Any International Attack			
<i>0-30 days before election</i>	.499*** (.151)	-.479** (.235)	.230 (4.607)
<i>31-60 days before election</i>	-.121 (.204)	.050 (.205)	10.968* (5.999)
Panel C: Any Fatal Attack			
<i>0-30 days before election</i>	.178 (.153)	.183 (.111)	3.912 (2.964)
<i>31-60 days before election</i>	-.118 (.271)	-.373* (.202)	6.864 (6.954)
Country + year fixed effects	yes	yes	yes
Country-specific linear trends	yes	yes	yes
Mean of the dep. variable	0	0	15.16
N	393	393	393

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database. Each pair of coefficient estimates (and their standard errors in parentheses) represent the results of a separate OLS regression. The dependent variables and controls are described in Appendix Table A5. Standard errors are corrected for clustering at the country level.

Table 5. Number of Terror Attacks and Election Outcomes in the Short Run

	<i>Nationalism index</i>	<i>Left-right voting index</i>	<i>Vote share to extreme parties</i>
<hr/> Panel A: Number of Attacks <hr/>			
<i>0-30 days before election</i>	.007 (.007)	-.021* (.012)	-.181 (.186)
<i>31-60 days before election</i>	.001 (.005)	.018* (.011)	.505 (.388)
<hr/> Panel B: Number of International Attacks <hr/>			
<i>0-30 days before election</i>	.046** (.020)	-.038 (.054)	.146 (.361)
<i>31-60 days before election</i>	-.016 (.044)	.029 (.044)	5.823*** (1.039)
<hr/> Panel C: Number of Fatal Attacks <hr/>			
<i>0-30 days before election</i>	-.007 (.020)	.005 (.030)	.030 (.457)
<i>31-60 days before election</i>	-.002 (.013)	-.022 (.025)	.513 (.553)
Country + year fixed effects	yes	yes	yes
Country-specific linear trends	yes	yes	yes
Mean of the dep. variable	0	0	15.16
N	393	393	393

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database. Each pair of coefficient estimates (and their standard errors in parentheses) represent the results of a separate OLS regression. The dependent variables and controls are described in Appendix Table A5. Standard errors are corrected for clustering at the country level.

Table 6. Terror Attacks and Election Outcomes in the Long Run

	<i>Nationalism index</i>	<i>Left-right voting index</i>	<i>Vote share to extreme parties</i>
Panel A: Attack			
<i>0-12 months before election</i>	.149 (.110)	-.040 (.137)	.677 (2.558)
<i>13-24 months before election</i>	-.102 (.112)	-.057 (.134)	-1.032 (2.370)
Panel B: Any International Attack			
<i>0-12 months before election</i>	.417*** (.129)	-.079 (.152)	.457 (2.683)
<i>13-24 months before election</i>	-.107 (.194)	-.054 (.152)	-2.252 (2.590)
Panel C: Any Fatal Attack			
<i>0-12 months before election</i>	.152 (.117)	.027 (.159)	-.545 (2.198)
<i>13-24 months before election</i>	.244** (.120)	.073 (.153)	4.253* (2.235)
Country + year fixed effects	yes	yes	yes
Country-specific linear trends	yes	yes	yes
Mean of the dep. variable	.014	.003	14.85
N	367	367	367

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database. Each pair of coefficient estimates (and their standard errors in parentheses) represent the results of a separate OLS regression. The dependent variables and controls are described in Appendix Table A5. Standard errors are corrected for clustering at the country level.

Table 7. Number of Terror Attacks and Election Outcomes in the Long Run

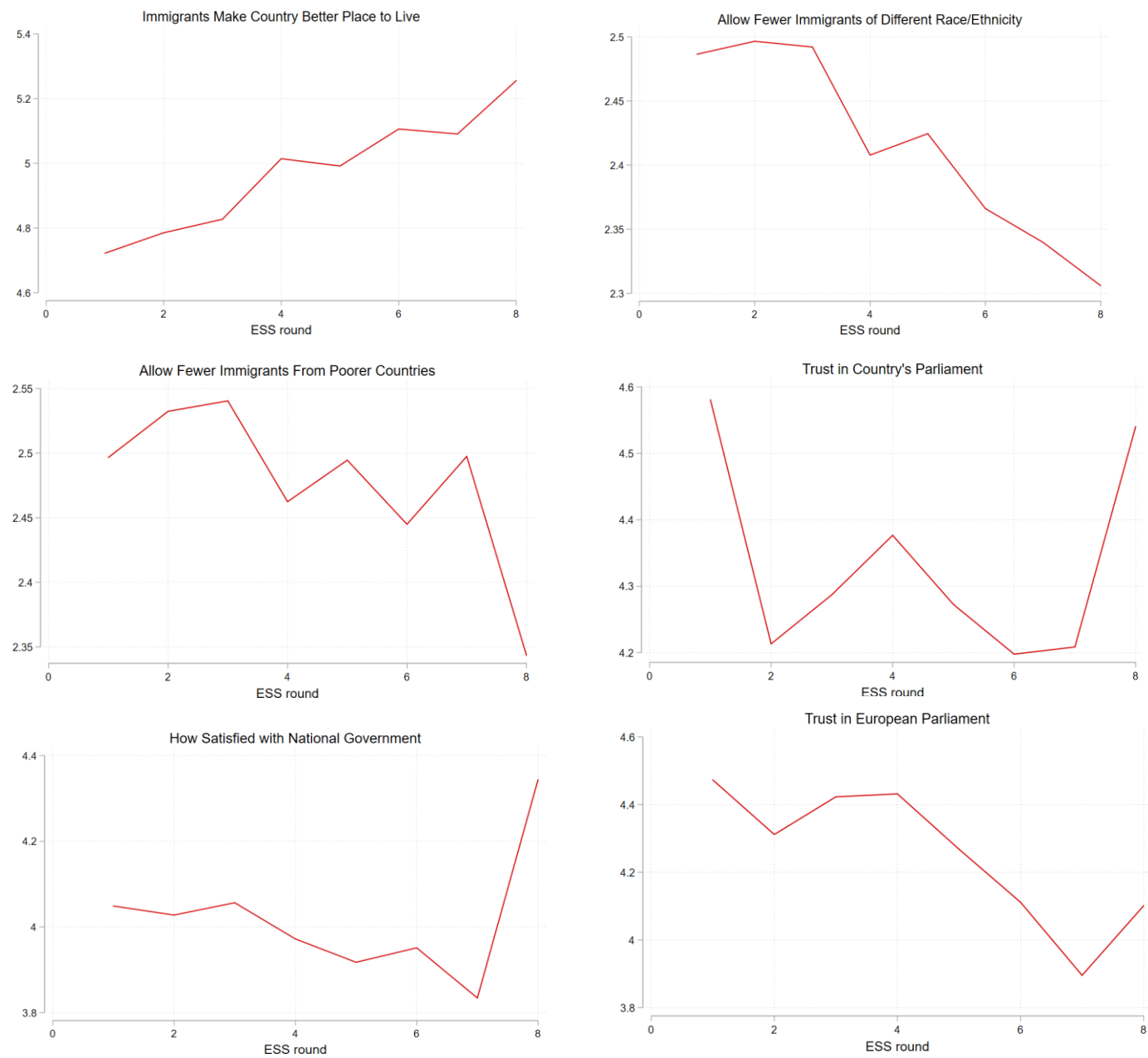
	<i>Nationalism index</i>	<i>Left-right voting index</i>	<i>Vote share to extreme parties</i>
<hr/> Panel A: Number of Attacks <hr/>			
<i>0-12 months before election</i>	.001 (.001)	.000 (.002)	.055 (.036)
<i>13-24 months before election</i>	.000 (.002)	-.002 (.002)	-.023 (.032)
<hr/> Panel B: Number of International Attacks <hr/>			
<i>0-12 months before election</i>	.012 (.017)	-.032*** (.011)	.065 (.496)
<i>13-24 months before election</i>	.001 (.019)	.009 (.007)	.749** (.299)
<hr/> Panel C: Number of Fatal Attacks <hr/>			
<i>0-12 months before election</i>	-.003 (.003)	.001 (.003)	.063 (.053)
<i>13-24 months before election</i>	.003 (.004)	-.011** (.004)	-.122** (.056)
Country + year fixed effects	yes	yes	yes
Country-specific linear trends	yes	yes	yes
Mean of the dep. variable	.014	.003	14.85
N	367	367	367

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database. Each pair of coefficient estimates (and their standard errors in parentheses) represent the results of a separate OLS regression. The dependent variables and controls are described in Appendix Table A5. Standard errors are corrected for clustering at the country level.

Appendix A: ADDITIONAL TABLES AND FIGURES

Figure A1. ESS Response Trends



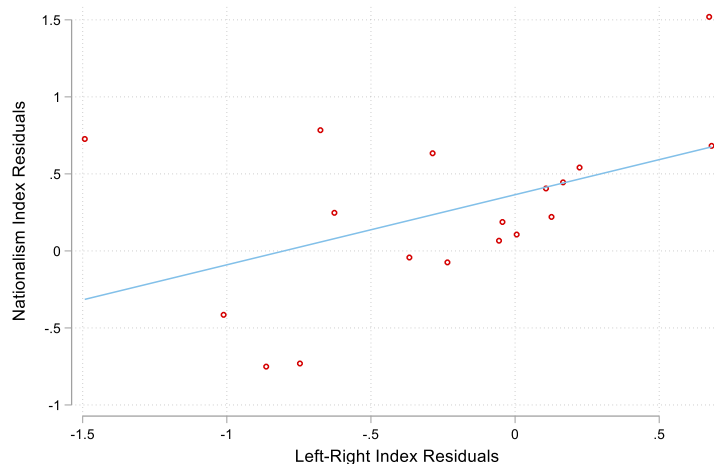
Notes: Mean of responses among respondents to each round of the European Social Survey (ESS) are shown. The first ESS round was conducted in 2002-2003. Subsequent rounds were conducted every other year through 2017.

Figure A2. Nationalism Index vs. Left-Right Index



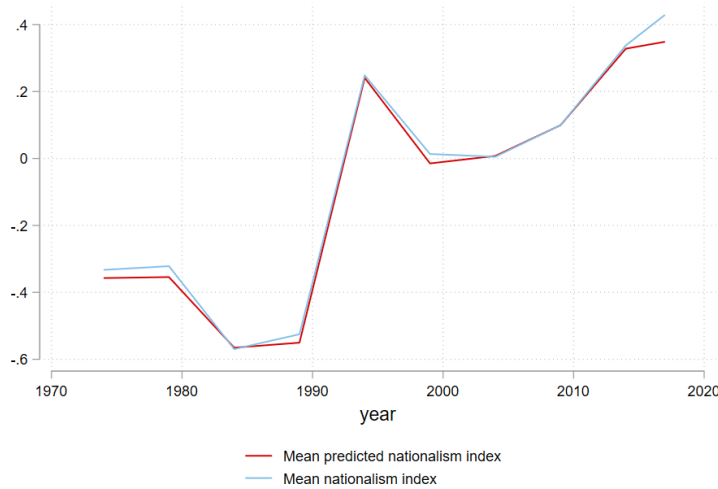
Notes: Nationalism vs. left-right index for elections during the period 1970-2017.

Figure A3. Nationalism Index vs. Left-Right Index Residuals, Elections with International Attack in Last Month Only



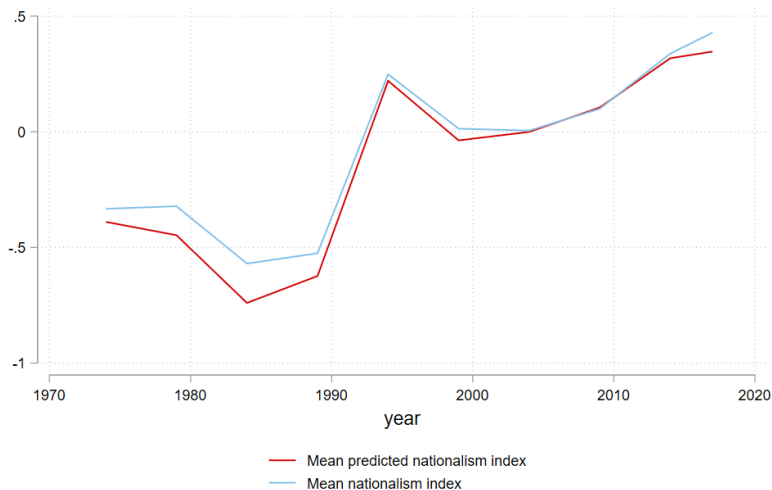
Notes: Residuals from our main specification without the attack indicators using both the nationalism and left-right indices as outcomes. Residuals are shown if there was an international attack within a month before an election.

Figure A4. Predicted Nationalism Index with no International Attacks 0-30 Days before Election vs. Actual Mean of Nationalism Index



Notes: Predicted nationalism indices are calculated from the international attack specification shown in Table 4 under the assumption that there are no international attacks. Regressions are based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database.

Figure A5. Predicted Nationalism Index with no International Attacks 0-12 Months before Election vs. Actual Mean of Nationalism Index.



Notes: Predicted nationalism indices are calculated from the international attack specification shown in Table 6 under the assumption that there are no international attacks. Regressions are based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database.

Table A1. List of Election Sample Countries

Country	No. of Elections in sample
Albania	5
Austria	15
BH	8
Belgium	14
Bulgaria	10
Croatia	9
Cyprus	5
Czech	9
Denmark	16
Estonia	7
Finland	12
France	10
Germany	13
Greece	16
Hungary	7
Iceland	14
Ireland	13
Italy	12
Latvia	7
Lithuania	7
Luxembourg	9
Macedonia	9
Malta	2
Moldova	6
Montenegro	9
Netherlands	15
Norway	10
Poland	6
Portugal	15
Romania	8
Serbia	10
Slovakia	9
Slovenia	8
Spain	12
Sweden	14
Switzerland	12
Turkey	12
UK	13
Ukraine	5

Table A2. List of ESS Countries and Rounds

Country	ESS Rounds
Austria	1 2 3 7 8
Belgium	1 2 3 4 5 6 7 8
Bulgaria	3 4 5 6
Croatia	4 5
Cyprus	3 4 5 6
Czech	1 2 4 5 6 7 8
Denmark	1 2 3 4 5 6 7
Estonia	2 3 4 6 7 8
Finland	1 2 3 4 5 6 7 8
France	1 2 3 4 5 6 7 8
Germany	1 2 3 4 5 6 7 8
Greece	1 2 4 5
Hungary	1 2 3 4 5 6 7
Iceland	2 6 8
Ireland	1 2 3 4 5 6 7 8
Italy	1 2 6
Lithuania	5 6 7
Luxembourg	1 2
Netherlands	1 2 3 4 5 6 7 8
Norway	1 2 3 4 5 6 7 8
Poland	1 2 3 4 5 6 7 8
Portugal	1 2 3 4 5 6 7 8
Slovakia	2 3 4 5 6
Slovenia	1 2 3 4 5 6 7 8
Spain	1 2 3 4 5 6 7
Sweden	1 2 3 4 5 6 7 8
Switzerland	1 2 3 4 5 6 7 8
Turkey	2 4
UK	1 2 3 4 5 6 7 8
Ukraine	2 3 4 5 6

Notes: The table indicates which rounds of ESS interviews each country appeared in. Each round was two years apart, with the first round beginning in 2002.

Table A3. European Social Survey Outcome Descriptive Statistics

	Mean (SD)	Description
<i>Immigrants make country better place to live</i>	4.89 (2.29) [317,203]	Integer responses from 0-10. 0 = “Worse place to live.” 10 = “Better place to live.”
<i>Should allow fewer immigrants of different race/ethnicity</i>	2.47 (.892) [321,915]	1 = “Allow many to come and live here.” 2 = “Allow some.” 3 = “Allow a few.” 4 = “Allow none.”
<i>Should allow fewer immigrants from poorer countries</i>	2.55 (.909) [320,847]	1 = “Allow many to come and live here.” 2 = “Allow some.” 3 = “Allow a few.” 4 = “Allow none.”
<i>Trust in country's parliament</i>	4.43 (2.59) [324,275]	Integer responses from 0-10. 0 = “No trust at all.” 10 = “Complete Trust.”
<i>How satisfied with the national government</i>	4.20 (2.47) [320,374]	Integer responses from 0-10. 0 = “Extremely dissatisfied.” 10 = “Extremely satisfied.”
<i>Trust in the European Parliament</i>	4.48 (2.47) [298,101]	Integer responses from 0-10. 0 = “No trust at all.” 10 = “Complete Trust.”

Notes: Unweighted means are reported (with standard deviations in parentheses and sample size in brackets). Based on individual-level data from the European Social Surveys (ESS), 2002-2017.

Table A4. European Social Survey Independent Variable Descriptive Statistics

	Mean (SD)	Description
<i>Number of Total attacks</i>	0.57 (1.73)	Number of terror attacks in country within a month prior to interview
<i>Number of international attacks</i>	0.03 (0.22)	Number of terror attacks committed by foreign perpetrator occurring within a month prior to interview
<i>Number of Fatal Attacks</i>	0.03 (0.22)	Number of terror attacks with at least one fatality occurring within a month prior to interview
<i>Any Attack</i>	0.21 (0.41)	= 1 if country experienced any attack within a month prior to interview, = 0 otherwise
<i>Any International Attack</i>	0.03 (0.22)	= 1 if country experienced an international attack within a month prior to interview, = 0 otherwise
<i>Any Fatal Attack</i>	0.03 (0.17)	= 1 if country experienced a fatal attack within a month prior to interview, = 0 otherwise
<i>GDP Growth rate</i>	0.01 (.033)	GDP growth in respondent's country the year of the interview
<i>Urban</i>	0.63 (0.48)	= 1 if respondent lives in an urban area. = 0 otherwise
<i>Age</i>	48.11 (18.38)	
<i>Male</i>	0.47 (.50)	
<i>Years Education</i>	12.30 (4.10)	
<i>Minority</i>	0.05 (0.21)	= 1 if affirmative answer to "Do you belong to a minority ethnic group in [country]?" = 0 otherwise
<i>Income Coping</i>	0.73 (0.44)	= 1 if respondent indicates "Living comfortably on present income" or "Coping on present income", = 0 otherwise
N	327,636	

Notes: Survey-level means with standard deviations in parentheses. Uses sample for the "Trust in country's parliament" question. Based on individual-level data from the European Social Surveys (ESS), 2002-2017.

Table A5. Election Descriptive Statistics

	Mean (SD)	Description
<i>Nationalism index</i>	-0.003 (1.00)	See text for explanation
<i>Left-right voting index</i>	0.0004 (1.00)	See text for explanation
<i>Vote share to extreme parties</i>	15.16 (18.70)	Percentage of vote going to extreme parties (see text for extreme definition)
<i>Number of Total attacks</i>	1.86 (5.79)	Number of terror attacks in country within a month prior to election
<i>Number of international attacks</i>	0.13 (1.11)	Number of terror attacks committed by foreign perpetrator occurring within a month prior to election
<i>Number of Fatal Attacks</i>	0.47 (2.07)	Number of terror attacks with at least one fatality occurring within a month prior to election
<i>Any Attack</i>	0.23 (0.42)	= 1 if country experienced an international attack within a month prior to election, = 0 otherwise
<i>Any International Attack</i>	0.05 (0.21)	= 1 if country experienced an international attack within a month prior to election, = 0 otherwise
<i>Any Fatal Attack</i>	0.12 (0.32)	= 1 if country experienced a fatal attack within a month prior to election, = 0 otherwise
<i>Urbanization rate</i>	68.69 (13.58)	Percentage of population living in an urban area
<i>GDP Growth rate</i>	1.66 (5.75)	GDP growth the year of the election
N	393	

Notes: Sample means are reported (with standard deviations in parentheses). Based on legislative election-level data obtained from the Manifesto Project Database for Europe, 1970-2017.

Table A6. Long-Run Effects: Number of Terror Attacks and Political Attitudes

	<i>Immigrants make country better</i>	<i>Fewer immigrants of different race/ethnicity</i>	<i>Fewer immigrants from poorer countries</i>	<i>Trust in country's parliament</i>	<i>Satisfied with national government</i>	<i>Trust in European Parliament</i>
Panel A: Number of Attacks						
<i>0-12 months before survey</i>	-.001 (.002)	-.000 (.000)	.000 (.001)	.003* (.002)	.001 (.002)	.004** (.002)
<i>13-24 months before survey</i>	.002* (.001)	-.000 (.001)	.000 (.001)	-.003 (.002)	-.002 (.004)	-.001 (.001)
Panel B: No. of International Attacks						
<i>0-12 months before survey</i>	-.005 (.008)	.006* (.003)	.011*** (.003)	-.006 (.007)	-.011 (.012)	-.008 (.006)
<i>13-24 months before survey</i>	.024*** (.005)	-.009*** (.003)	-.010*** (.003)	.014* (.007)	.039*** (.009)	.002 (.009)
Panel C: No. of Fatal Attacks						
<i>0-12 months before survey</i>	.033 (.035)	-.013 (.012)	-.009 (.014)	-.001 (.019)	.004 (.038)	-.003 (.019)
<i>13-24 months before survey</i>	.009 (.012)	-.008 (.005)	-.006 (.006)	-.019 (.020)	-.017 (.031)	-.024** (.009)
Country fixed effects	yes	yes	yes	yes	yes	yes
Interview year fixed effects	yes	yes	yes	yes	yes	yes
Country-specific linear trends	yes	yes	yes	yes	yes	yes
Mean of the dep. variable	4.89	2.48	2.55	4.42	4.20	4.48
N	320,487	325,255	324,135	327,636	323,736	301,293

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on individual-level data from the European Social Surveys (ESS), 2002-2017. Each pair of coefficient estimates (and their standard errors, which are reported in parentheses) represent the results of a separate OLS regression where the dependent variable is equal to respondent *i*'s level of agreement with the relevant question. Standard errors are corrected for clustering at the country level. The controls are described in Appendix Table A4.

Table A7: Randomness of Attacks

	<i>No. Attacks</i>	<i>Any Attack</i>	<i>No. International Attacks</i>	<i>Any International Attack</i>	<i>No. Fatal Attacks</i>	<i>Any Fatal Attack</i>
<i>Lagged GDP Growth</i> (<i>N</i> = 1722)	.200 (.219)	-.001 (.002)	.023 (.021)	-.000 (.002)	.027 (.081)	.002 (.002)
<i>Avg. GDP Growth last 3 years</i> (<i>N</i> = 1715)	.115 (.388)	-.004 (.004)	.017 (.034)	-.001 (.002)	-.011 (.138)	.001 (.003)
<i>Lagged Pop. Growth</i> (<i>N</i> = 1755)	1.228 (1.207)	-.040*** (.014)	-.009 (.161)	-.012 (.012)	.457 (.357)	-.015 (.015)
<i>Avg. Pop. Growth last 3 years</i> (<i>N</i> = 1716)	1.210 (1.448)	-.068*** (.021)	.010 (.239)	-.030* (.015)	.266 (.320)	-.029 (.020)
<i>Lagged Unemp. Rate</i> (<i>N</i> = 975)	-.659 (.712)	.002 (.006)	.011 (.050)	.005 (.005)	-.049 (.184)	-.002 (.007)
<i>Avg. Unemp. Rate last 3 years</i> (<i>N</i> = 936)	-1.003 (.758)	.003 (.008)	-.029 (.055)	.004 (.006)	-.199 (.181)	-.004 (.008)
Country fixed effects	yes	yes	yes	yes	yes	yes
Interview year fixed effects	yes	yes	yes	yes	yes	yes
Country-specific linear trends	yes	yes	yes	yes	yes	yes
Mean of the dep. variable	12.57	0.45	1.01	0.19	3.42	0.23

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: The outcome variable is indicated in the column header. Each estimate shown represents a separate regression. The sample includes all 39 countries in the main election and ESS samples, with observations at the country-by-year level, including non-election years, from 1970-2016. Since data on GDP, population and unemployment is not available for every observation, sample sizes vary and are shown separately for each explanatory variable. Unemployment data are only available starting in 1991. Standard errors are corrected for clustering at the country level.

Table A8. Terror Attacks and Election Outcomes, With Leads Included

	<i>Nationalism index</i>	<i>Left-right voting index</i>	<i>Vote share to extreme parties</i>
Panel A: Attack			
<i>0-30 days before election</i>	.166 (.133)	.051 (.144)	3.513 (2.224)
<i>31-60 days before election</i>	.255** (.114)	.140 (.176)	2.395 (3.499)
<i>1-30 days after election</i>	-.036 (.134)	-.015 (.142)	-2.361 (2.822)
<i>31-60 days after election</i>	.250* (.126)	.037 (.155)	6.721* (3.374)
Panel B: Any International Attack			
<i>0-30 days before election</i>	.485*** (.145)	-.486** (.229)	-.478 (4.156)
<i>31-60 days before election</i>	-.108 (.230)	.137 (.209)	6.280 (4.369)
<i>1-30 days after election</i>	.058 (.212)	-.010 (.323)	1.905 (6.616)
<i>31-60 days after election</i>	-.076 (.154)	-.225 (.185)	19.771*** (5.628)
Panel C: Any Fatal Attack			
<i>0-30 days before election</i>	.170 (.156)	.178 (.108)	3.599 (3.023)
<i>31-60 days before election</i>	-.120 (.274)	-.384 (.229)	7.786 (7.319)
<i>1-30 days after election</i>	-.002 (.128)	.046 (.268)	2.851 (3.723)
<i>31-60 days after election</i>	-.015 (.137)	.012 (.201)	-3.014 (3.468)
Country + year fixed effects	yes	yes	yes
Country-specific linear trends	yes	yes	yes
Mean of the dep. variable	-.013	-.003	15.10
N	389	389	389

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database. Each set of four coefficient estimates (and their standard errors in parentheses) represent the results of a separate OLS regression. All regressions include the corresponding terror attack value 31-60 days before. The dependent variables and controls are described in Appendix Table A5. Standard errors are corrected for clustering at the country level.

Table A9. Number of Terror Attacks and Election Outcomes, With Leads Included

	<i>Nationalism index</i>	<i>Left-right voting index</i>	<i>Vote share to extreme parties</i>
Panel A: Number of Attacks			
<i>0-30 days before election</i>	.001 (.010)	-.015 (.011)	-.342 (.214)
<i>31-60 days before election</i>	-.001 (.010)	.022* (.013)	.450 (.333)
<i>1-30 days after election</i>	.010 (.033)	-.018 (.015)	.152 (.350)
<i>31-60 days after election</i>	.004 (.005)	-.004 (.004)	.398*** (.086)
Panel B: Number of International Attacks			
<i>0-30 days before election</i>	.044** (.020)	-.040 (.055)	.218 (.337)
<i>31-60 days before election</i>	-.014 (.052)	.084 (.051)	6.193*** (1.230)
<i>1-30 days after election</i>	-.008 (.052)	-.166 (.102)	-1.241 (1.463)
<i>31-60 days after election</i>	-.004 (.010)	.034 (.044)	2.428** (1.003)
Panel C: Number of Fatal Attacks			
<i>0-30 days before election</i>	-.003 (.027)	.092*** (.030)	.668 (1.732)
<i>31-60 days before election</i>	-.003 (.016)	-.004 (.018)	.730 (.902)
<i>1-30 days after election</i>	.009 (.032)	-.093** (.036)	-.947 (1.323)
<i>31-60 days after election</i>	-.016 (.021)	-.040* (.020)	-.025 (1.207)
Country + year fixed effects	yes	yes	yes
Country-specific linear trends	yes	yes	yes
Mean of the dep. variable	-.013	-.003	15.10
N	389	389	389

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database. Each set of four coefficient estimates (and their standard errors in parentheses) represent the results of a separate OLS regression. All regressions include the corresponding terror attack value 31-60 days before. The dependent variables and controls are described in Appendix Table A5. Standard errors are corrected for clustering at the country level.

Table A10. Terror Attacks and Election Outcomes with Omitted Trends

	<i>Nationalism index</i>	<i>Left-right voting index</i>	<i>Vote share to extreme parties</i>
<hr/> Panel A: Attack <hr/>			
<i>0-30 days before election</i>	.067 (.140)	-.118 (.153)	1.554 (1.934)
<i>31-60 days before election</i>	.191 (.126)	.082 (.159)	2.859 (3.223)
<hr/> Panel B: Any International Attack <hr/>			
<i>0-30 days before election</i>	.432** (.198)	-.725*** (.256)	-2.662 (4.798)
<i>31-60 days before election</i>	-.198 (.223)	.059 (.188)	8.182 (5.660)
<hr/> Panel C: Any Fatal Attack <hr/>			
<i>0-30 days before election</i>	.122 (.160)	.115 (.150)	4.017 (2.663)
<i>31-60 days before election</i>	.008 (.193)	-.137 (.252)	5.694 (6.586)
Country + year fixed effects	yes	yes	yes
Country-specific linear trends	no	no	no
Mean of the dep. variable	-.003	0	15.16
N	393	393	393

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database. Each pair of coefficient estimates (and their standard errors in parentheses) represent the results of a separate OLS regression. The dependent variables and controls are described in Appendix Table A5. Standard errors are corrected for clustering at the country level.

Table A11. Number of Terror Attacks and Election Outcomes with Omitted Trends

	<i>Nationalism index</i>	<i>Left-right voting index</i>	<i>Vote share to extreme parties</i>
<hr/>			
<i>Panel A: Number of Attacks</i>			
<i>0-30 days before election</i>	.007 (.006)	-.011 (.019)	-.346* (.177)
<i>31-60 days before election</i>	-.001 (.005)	.009 (.017)	.553 (.407)
<hr/>			
<i>Panel B: Number of International Attacks</i>			
<i>0-30 days before election</i>	.047*** (.011)	-.033 (.059)	.194 (.247)
<i>31-60 days before election</i>	-.034 (.041)	.065 (.042)	5.854*** (.874)
<hr/>			
<i>Panel C: Number of Fatal Attacks</i>			
<i>0-30 days before election</i>	-.009 (.022)	.054 (.036)	.669 (.579)
<i>31-60 days before election</i>	-.009 (.015)	-.053*** (.019)	.146 (.478)
<hr/>			
Country + year fixed effects	yes	yes	yes
Country-specific linear trends	no	no	no
Mean of the dep. variable	-.003	0	15.16
N	393	393	393

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database. Each pair of coefficient estimates (and their standard errors in parentheses) represent the results of a separate OLS regression. The dependent variables and controls are described in Appendix Table A5. Standard errors are corrected for clustering at the country level.

Table A12. Terror Attacks and Election Outcomes, Economic Interactions

	<i>Nationalism index</i>	<i>Left-right voting index</i>	<i>Vote share to extreme parties</i>
Panel A: Attack			
<i>0-30 days before election</i>	-.031 (.109)	-.020 (.144)	1.303 (2.134)
<i>GDP growth</i>	-.028** (.011)	-.018 (.011)	-.425 (.256)
<i>(0-30 days)*GDP growth</i>	.097*** (.032)	.038** (.018)	1.021** (.450)
Panel B: Any International Attack			
<i>0-30 days before election</i>	.274 (.225)	-1.063*** (.318)	.924 (8.112)
<i>GDP growth</i>	-.002 (.023)	-.007 (.013)	-.116 (.377)
<i>(0-30 days)*GDP growth</i>	.073* (.039)	.190*** (.064)	-.225 (1.738)
Panel C: Any Fatal Attack			
<i>0-30 days before election</i>	.143 (.164)	.130 (.138)	2.597 (3.062)
<i>GDP growth</i>	-.001 (.024)	-.009 (.015)	-.186 (.379)
<i>(0-30 days)*GDP growth</i>	.020 (.028)	.030 (.032)	.744 (.524)
Country + year fixed effects	yes	yes	yes
Country-specific linear trends	yes	yes	yes
Mean of the dep. variable	.003	0	15.16
N	393	393	393

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database. Each set of three coefficient estimates (and their standard errors in parentheses) represent the results of a separate OLS regression. All regressions include the corresponding terror attack value 31-60 days before. The dependent variables and controls are described in Table A5. Standard errors are corrected for clustering at the country level.

Table A13. Number of Terror Attacks and Election Outcomes, Economic Interactions

	<i>Nationalism index</i>	<i>Left-right voting index</i>	<i>Vote share to extreme parties</i>
Panel A: Number of Attacks			
<i>0-30 days before election</i>	.002 (.008)	-.022* (.013)	-.273 (.213)
<i>GDP growth</i>	-.008 (.018)	-.008 (.013)	-.258 (.318)
<i>(0-30 days)*GDP growth</i>	.005 (.003)	.001 (.002)	.096** (.047)
Panel B: Number of International Attacks			
<i>0-30 days before election</i>	.082 (.056)	-.376*** (.069)	-.367 (1.435)
<i>GDP growth</i>	.001 (.022)	-.009 (.013)	-.150 (.370)
<i>(0-30 days)*GDP growth</i>	-.009 (.012)	.085*** (.017)	.128 (.318)
Panel C: Number of Fatal Attacks			
<i>0-30 days before election</i>	-.003 (.020)	.022 (.038)	.466 (.490)
<i>GDP growth</i>	-.000 (.024)	-.011 (.014)	-.203 (.396)
<i>(0-30 days)*GDP growth</i>	.003 (.005)	.012 (.010)	.302* (.156)
Country + year fixed effects	yes	yes	yes
Country-specific linear trends	yes	yes	yes
Mean of the dep. variable	.003	.003	14.88
N	393	393	393

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database. Each set of three coefficient estimates (and their standard errors in parentheses) represent the results of a separate OLS regression. All regressions include the corresponding terror attack value 31-60 days before. The dependent variables and controls are described in Appendix Table A5. Standard errors are corrected for clustering at the country level.

Table A14. Terror Attacks and Incumbent Vote Share

	<i>Δ Incumbent Vote Share</i>
<hr/> Panel A: Attack <hr/>	
<i>0-30 days before election</i>	-.068 (2.278)
<i>31-60 days before election</i>	1.756 (1.861)
<hr/> Panel B: Any International Attack <hr/>	
<i>0-30 days before election</i>	1.188 (2.405)
<i>31-60 days before election</i>	-2.169 (3.010)
<hr/> Panel C: Any Fatal Attack <hr/>	
<i>0-30 days before election</i>	-2.492 (2.648)
<i>31-60 days before election</i>	2.117 (3.628)
<hr/>	
Country + year fixed effects	yes
Country-specific linear trends	yes
Mean of the dep. variable	-5.20
N	316

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database. The dependent variable is the percentage point change since the previous election in the sum of vote shares going to parties that were in the incumbent governing coalition. Each pair of coefficient estimates (and their standard errors in parentheses) represent the results of a separate OLS regression. All regressions include the corresponding terror attack value 31-60 days before. Standard errors are corrected for clustering at the country level.

Table A15. Number of Terror Attacks and Incumbent Vote Share

	<i>Δ Incumbent Vote Share</i>
<hr/>	
Panel A: <i>Number of Attacks</i>	
<i>0-30 days before election</i>	-.045 (.194)
<i>31-60 days before election</i>	.169 (.117)
<hr/>	
Panel B: <i>Number of International Attacks</i>	
<i>0-30 days before election</i>	-.683*** (.186)
<i>31-60 days before election</i>	-.592 (.748)
<hr/>	
Panel C: <i>Number of Fatal Attacks</i>	
<i>0-30 days before election</i>	-.521 (.539)
<i>31-60 days before election</i>	.687* (.382)
<hr/>	
Country + year fixed effects	yes
Country-specific linear trends	yes
Mean of the dep. variable	-5.20
N	316

*Statistically significant at 10% level; ** at 5% level; *** at 1% level.

Notes: Based on data at the legislative election level for Europe during the period 1970-2017 obtained from the Manifesto Project Database. The dependent variable is the percentage point change since the previous election in the sum of vote shares going to parties that were in the incumbent governing coalition. Each pair of coefficient estimates (and their standard errors in parentheses) represent the results of a separate OLS regression. All regressions include the corresponding terror attack value 31-60 days before. Standard errors are corrected for clustering at the country level.

APPENDIX B: TEXT OF ESS QUESTIONS AS THEY APPEAR IN SURVEY

B34 CARD 20 Is [country] made a worse or a better place to live by people coming to live here from other countries? Please use this card.

Worse place to live									Better place to live		(Don't Know)
00	01	02	03	04	05	06	07	08	09	10	88

B29 CARD 17 Now, using this card, to what extent do you think [country] should²⁴ allow people of the same race or ethnic group as most [country]'s people to come and live here²⁵?

- Allow many to come and live here 1
- Allow some 2
- Allow a few 3
- Allow none 4
- (Don't know) 8

B30 STILL CARD 17 How about people of a different race or ethnic group from most [country] people? Still use this card.

- Allow many to come and live here 1
- Allow some 2
- Allow a few 3
- Allow none 4
- (Don't know) 8

CARD 11 Using this card, please tell me on a score of 0-10 how much you personally trust each of the institutions I read out. 0 means you do not trust an institution at all, and 10 means you have complete trust. Firstly...**READ OUT...**

		No trust at all										Complete trust	(Don't know)
B2	...[country]'s parliament?	00	01	02	03	04	05	06	07	08	09	10	88
B3	...the legal system?	00	01	02	03	04	05	06	07	08	09	10	88
B4	...the police?	00	01	02	03	04	05	06	07	08	09	10	88
B5	...politicians?	00	01	02	03	04	05	06	07	08	09	10	88
B6	...political parties?	00	01	02	03	04	05	06	07	08	09	10	88
B7	...the European Parliament?	00	01	02	03	04	05	06	07	08	09	10	88
B8	...the United Nations?	00	01	02	03	04	05	06	07	08	09	10	88

B22 STILL CARD 13 Now thinking about the [country] government¹⁹, how satisfied are you with the way it is doing its job? Still use this card.

Extremely dissatisfied										Extremely satisfied	(Don't Know)
00	01	02	03	04	05	06	07	08	09	10	88