Appendix

Conflict Abroad and Political Trust at Home:

Evidence from a Natural Experiment

October 27, 2024

List of Figures

List of Tables

A Data and methods

A.1 Data

We rely on the second release of the tenth wave of the European Social Survey (ESS), which has been carried out every two years since 2002. This survey has been widely used in studies on European attitudes, including with our research design leveraging the effect of shocks occurring during the survey fieldwork (Böhmelt, Bove and Nussio, 2020). Crucially for our purposes, the precise time at which respondents are interviewed for this survey is set in advance, not altered as a function of events, and precisely coded in the survey data. We show the distribution of interview dates in Figure A.1. The start of the full-scale Russian invasion in the early hours of 24th February 2022 represents an exogenous shock to respondents being surveyed thereafter. This allows us to rely on the timing of the invasion that occurred during the ESS fieldwork period. Eleven countries were surveyed both just before and after the start of the invasion: Belgium, Great Britain, Greece, Italy, Portugal, Norway, Montenegro, Macedonia, Norway, Netherlands, and Switzerland (Table A.1). Thus, our sample covers countries both inside and outside the European Union; both in Eastern and Western parts of Europe, as well as in its Southern and Northern parts. Figure A.3 presents when the respondents were interviewed in different countries.

We focus on four dependent variables measuring respondents' level of political trust. Specifically, the ESS team asks each respondent to indicate on a scale from zero to ten how much they personally trust in their politicians, in their political parties, in the national parliament and in the European parliament (Figure A.4). We show the distribution of re-

8

sponses to these four dependent variables before and after the start of the invasion in Figures A.5, A.6 and A.7. As shown in Table A.2, our control variables are as follows: the age and gender of respondents; their years of education; their marital status, their subjective income insecurity (higher values indicate higher insecurity) and the source of their income (wages, unemployment, social assistance, pensions or investments). Table A.3 shows the mean and standard deviation for all our control variables.

Table A.1: Frequency of respondents across countries

Country	Frequency	Percentage
Belgium (BE)	328	4.03
Switzerland (CH)	380	4.67
United Kingdom (GB)	259	3.18
Greece (GR)	2,233	27.44
Ireland (IE)	220	2.7
Italy (IT)	2,060	25.31
Montenegro (ME)	634	7.79
Macedonia (MK)	777	9.55
Netherlands (NL)	538	6.61
Norway (NO)	267	3.28
Portugal (PT)	443	5.44
Total	8,139	100

Note: The table displays the frequency of respondents across eleven countries where interviews were conducted before and after the invasion. We apply 60 days bandwidth around the event.

Table A.2: Description of dependent and control variables

Dependent variables	Description
Trust politicians	Trust in politicians
Trust parties	Trust in political parties
Trust EP	Trust in the European Parliament
Trust parliament	Trust in parliament
Trust UN	Trust in the United Nations
Trust legal	Trust in the legal system
Trust scientists	Trust in scientists
Trust police	Trust in the police
Satisfaction with democracy	How satisfied with the way democracy works in country
Support for the EU	European unification go further or gone too far
Satisfaction health services C19	How satisfied with the way health services coped with COVID-19 and its consequences
Satisfaction job	How satisfied are you in your main job
Control variables	
Country ID	Country identifier
Age	Age of respondent
Female	Female respondent
Education	Years of full-time education completed
Difficult on income	Feeling about household's income nowadays
Source income	Main source of household income
Married/civil	Legally married or in legally registered civil union

Table A.3: Summary statistics and balance checks with 14 days bandwith

| | Treatment | | Control | | t-test | |
	Mean	St. dev.	Mean	St. dev.		
Dependent variables						
Trust politicians	3.71	2.30	3.42	2.41	-0.29***	(-3.81)
Trust in political parties	3.67	2.30	3.37	2.38	-0.30***	(-3.99)
Trust in the European Parliament	4.73	2.35	4.69	2.34	-0.04	(-0.50)
Trust parliament	4.46	2.44	4.25	2.57	-0.21**	(-2.62)
Control variables						
Education	12.73	3.95	12.38	4.01	-0.35**	(-2.73)
Age	50.61	18.48	50.53	17.88	-0.08	(-0.14)
Married/civil	0.50	0.50	0.53	0.50	0.02	(1.51)
Female	0.53	0.50	0.53	0.50	0.01	(0.37)
Income difficulties	2.10	0.89	2.14	0.88	0.04	(1.48)
Income source	2.34	1.79	2.30	1.73	-0.04	(-0.61)
Country	13.22	5.28	14.70	5.19	1.48***	(8.73)
Observations	1232		4452		5684	
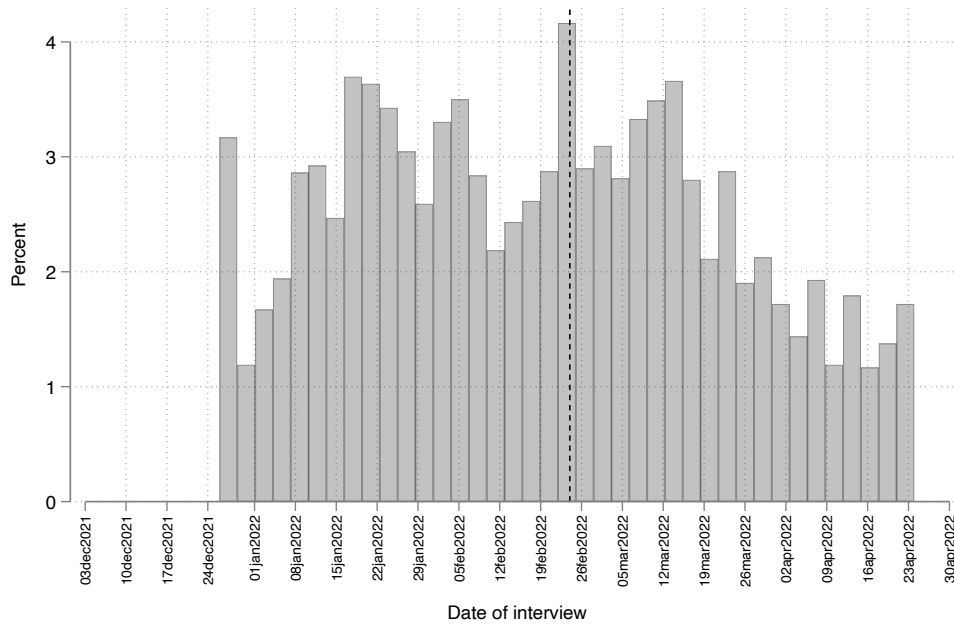
Figure A.1: Distribution of respondents before and after start of the war

Note: The histogram shows the distribution of respondents by day of their interview for all countries where the ESS fieldwork had interview days both before and after the start of the war. The vertical line indicates the start of the Russian invasion of Ukraine on 24 February 2022.

CARD 9 Using this card, please tell me on a score of 0-10 how much you <u>personally</u> 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**...

[Display before items B7-B12: STILL CARD 9 (IF NECESSARY: How much do you trust...) READ OUT...]

		No trust at all										Complete trust	(Refusal)	(Don't know)
B6	...[country]'s parliament?	00	01	02	03	04	05	06	07	08	09	10	77	88
B7	...the legal system?	00	01	02	03	04	05	06	07	08	09	10	77	88
B8	...the police?	00	01	02	03	04	05	06	07	08	09	10	77	88
B9	...politicians?	00	01	02	03	04	05	06	07	08	09	10	77	88
B10	...political parties?	00	01	02	03	04	05	06	07	08	09	10	77	88
B11	...the European Parliament?	00	01	02	03	04	05	06	07	08	09	10	77	88
B12	...the United Nations?	00	01	02	03	04	05	06	07	08	09	10	77	88
B12a	...scientists[7]	00	01	02	03	04	05	06	07	08	09	10	77	88

Figure A.2: Question used to measure political trust in the European Social Survey

Note: The table is reproduced from the codebook of the European Social Survey. Although trust is therefore a self-reported measure, there is robust evidence that self-reported measures of trust can be validated in experimental lab settings (for example, please see Murtin, F., et al. (2018) "Trust and its determinants: Evidence from the Trustlab experiment", OECD Statistics Working Papers, No. 2018/02, OECD Publishing, Paris, https://doi.org/10.1787/869ef2ec-en)), González,S. and Smith, C. (2017) The accuracy of measures of institutional trust in household surveys: Evidence from the OECD trust database. OECD Statistics Working Papers 2017/11, and this measure has been used in a wide range of studies (for a recent review, please see Devine, D. Does Political Trust Matter? A Meta-analysis on the Consequences of Trust. Polit Behav (2024). https://doi.org/10.1007/s11109-024-09916-y).
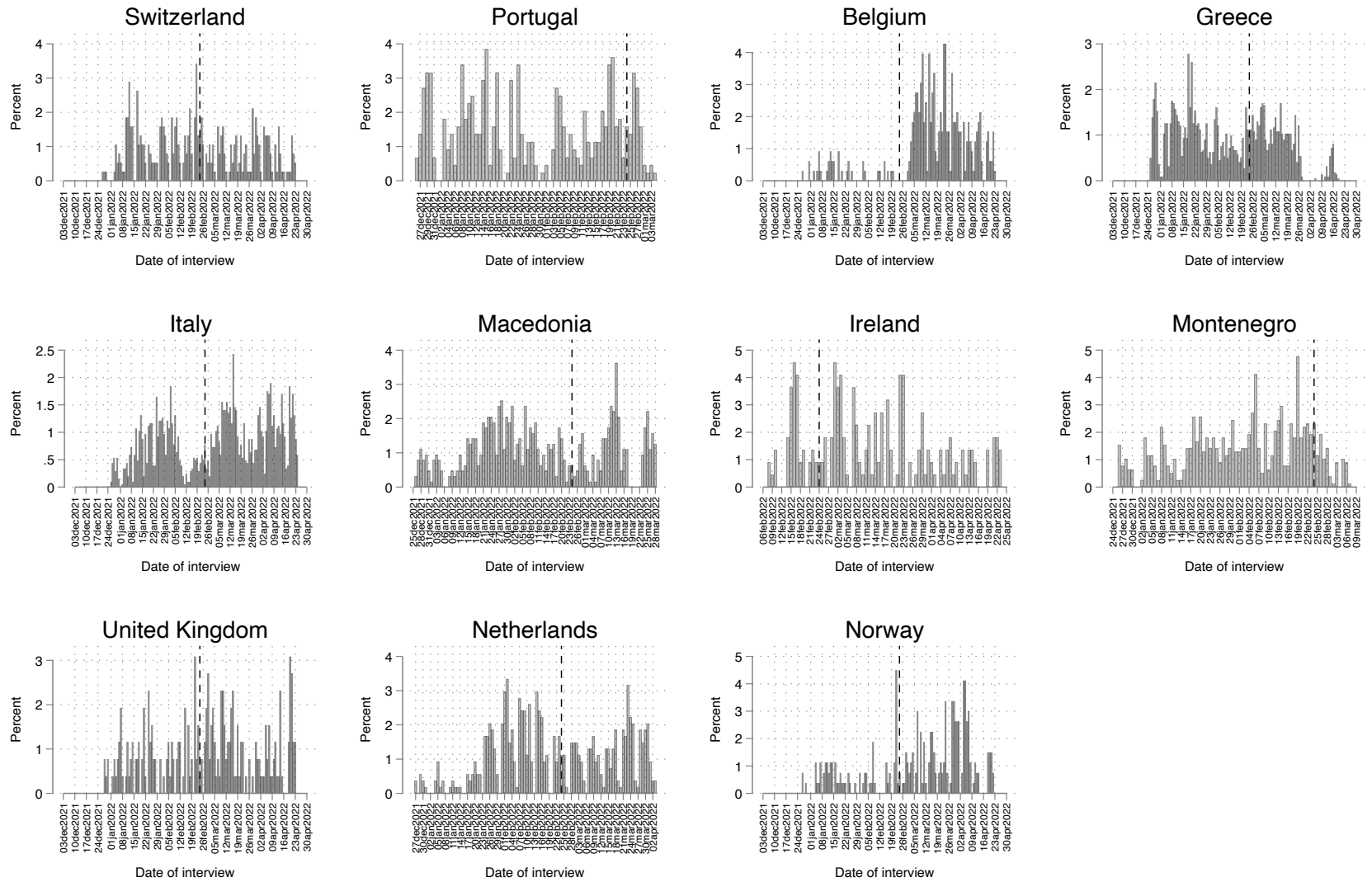
Figure A.3: Histogram of percentage of interviewed respondents by day, 60 days before and after the invasion
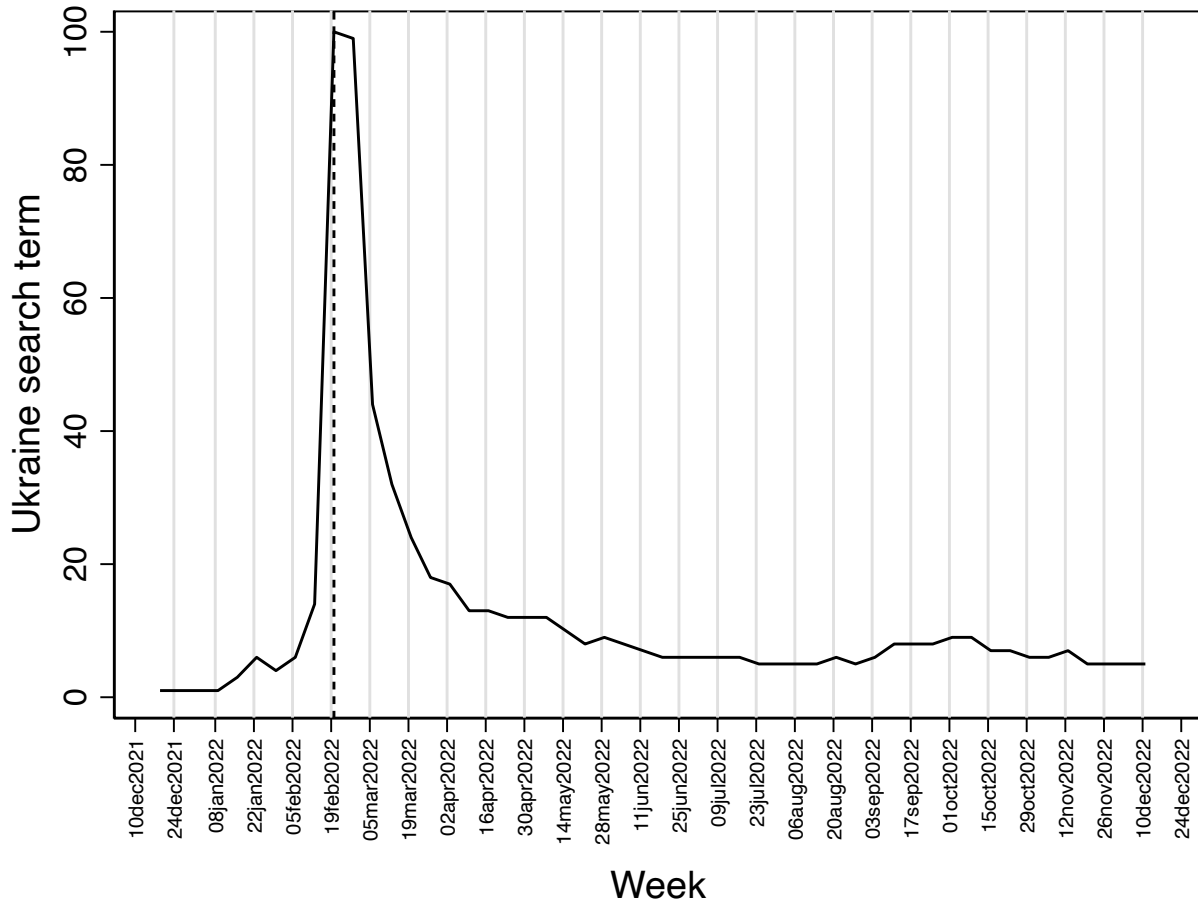
Figure A.4: Google trends for a search item "Ukraine"

Note: The figure presents the frequency in searches for the word "Ukraine" between December 2021 and December 2022. The highest point on the graph indicates the peak of its popularity. Google releases its trends data at a weekly level. The dashed line represents the week in which the Russian invasion began. Source: https://support.google.com/trends/
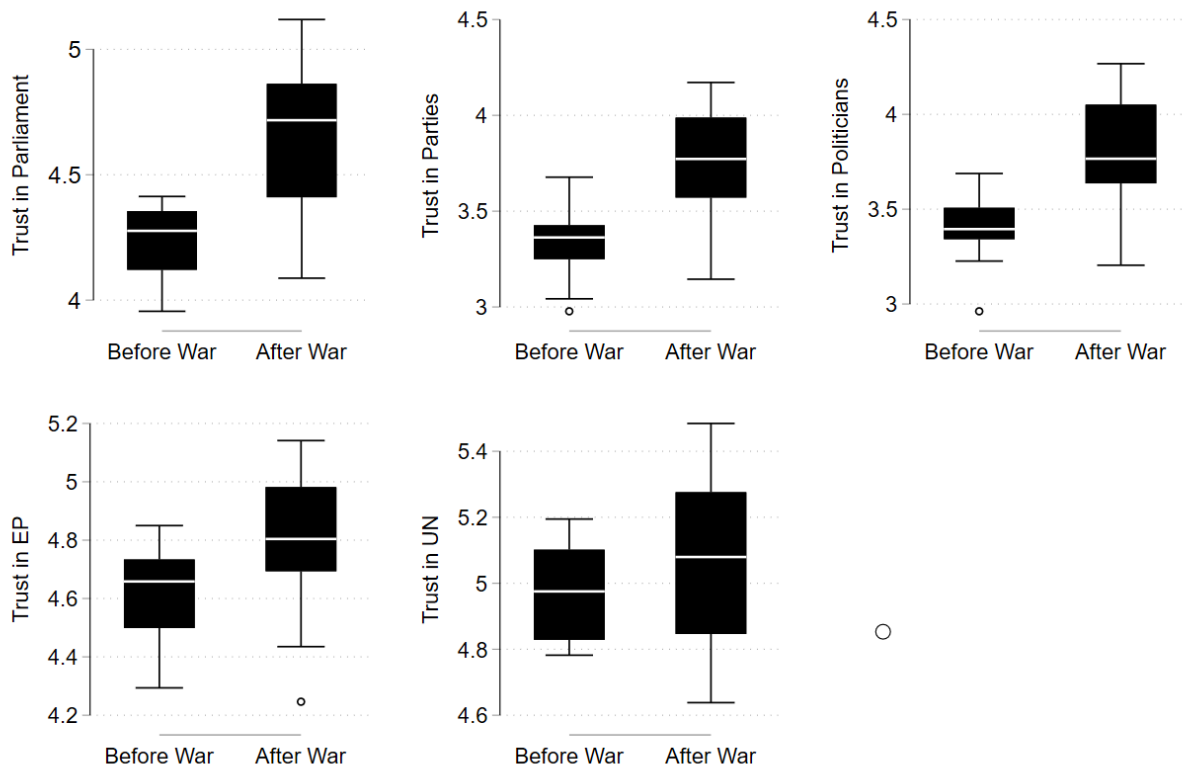
Figure A.5: Boxplots for distribution of country-date average responses to trust questions before and after the war

Note: Boxplots for distribution of country-date average responses to trust questions before and after the war, showing the median (middle white line), 25th percentile (first quartile), and 75% percentile (third quartile), shown by black boxes.
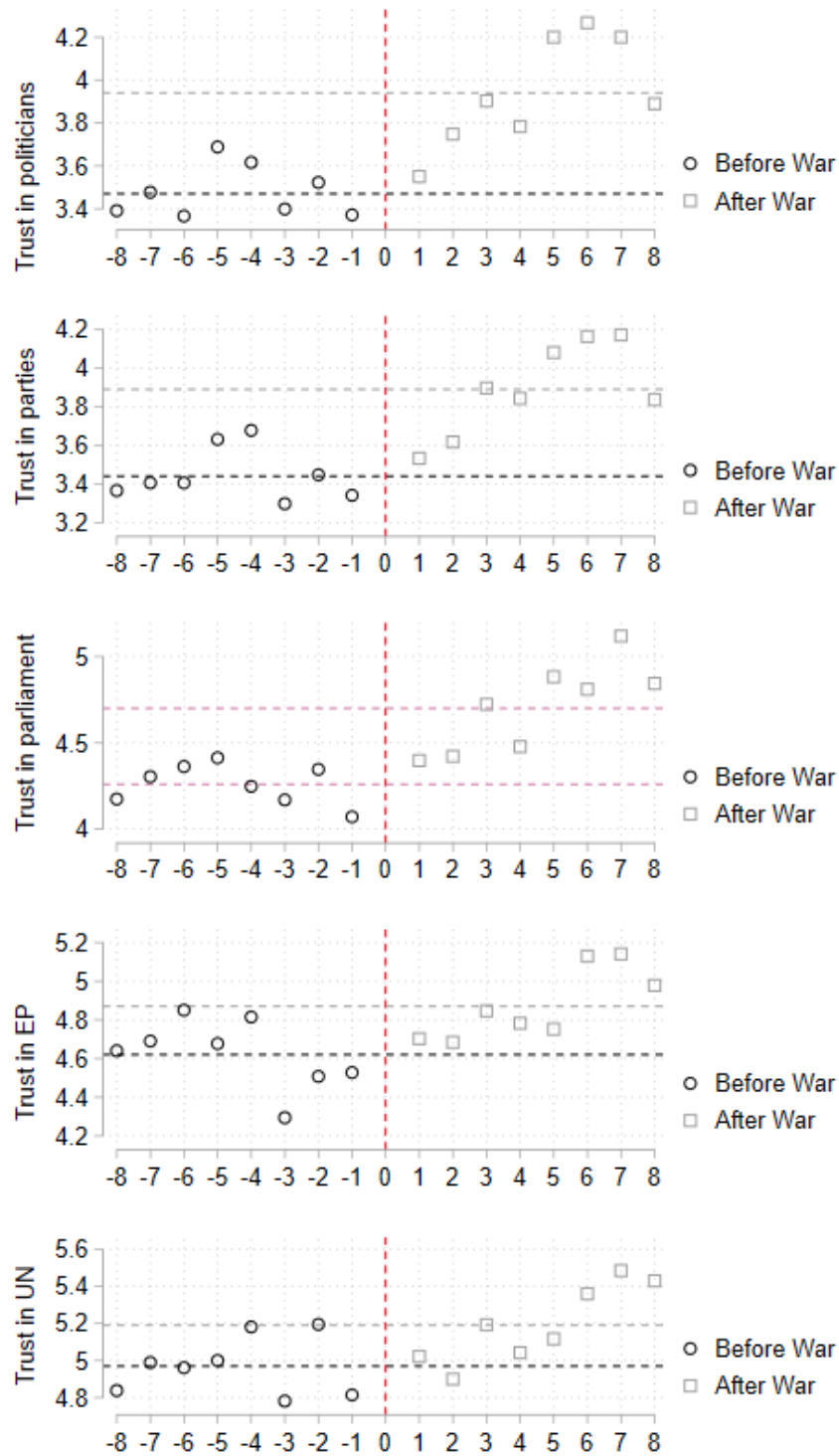
Figure A.6: Scatter plots of trust before and after the war

Note: This figure shows several scatter plots of 5-days period average answers to selected trust questions from the European Social Survey, before and after the start of the war, where the darker horizontal dashed lines show the average trust level before the start of the war, which can be compared to the lighter horizontal dashed lines showing this average after the start of the war.
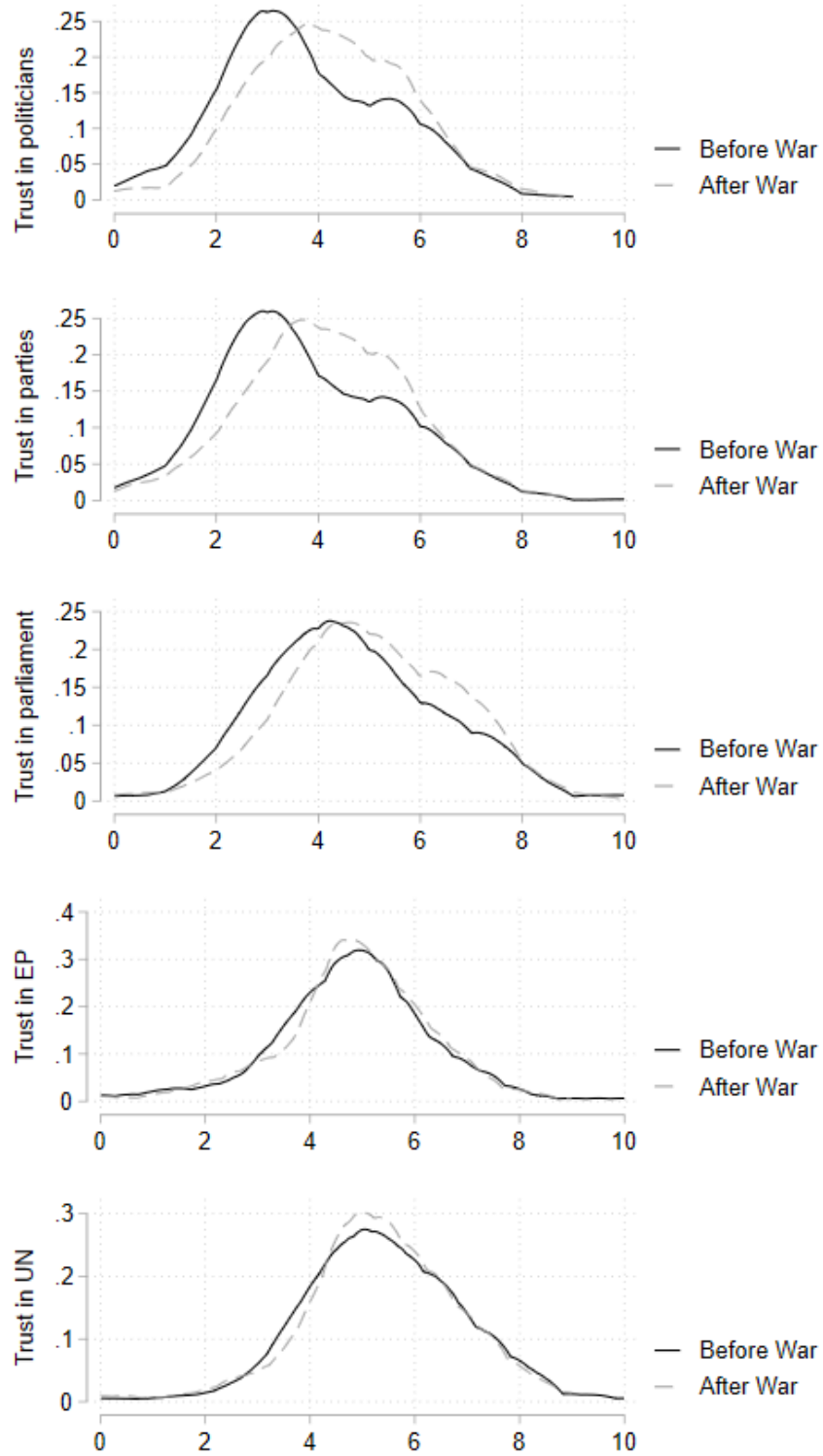
Figure A.7: Kernel density plots of trust before and after the war

Note: This figure shows kernel density plots of country-date average answers to trust before (dark line) and after (lighter dashed line) the war.

A.2 Method

We estimate the effect of the invasion of Ukraine using the following specification:

$$y_{ic} = \alpha + \beta \text{ Invasion}_{ic} + \gamma' \mathbf{X}_{ic} + \gamma_c + \epsilon_{ic}$$

First, our outcome is captured by y_{ic} for respondent i in a country c. We use four dependent variables measuring respondents' level of political trust in politicians, political parties, national parliament, and European parliament, respectively. Second, the effect of the treatment is captured by β. The exact timing of the war is as good as random with respect to the date during which interviews are scheduled, which is decided at the sampling stage and, according to the ESS sampling procedures, is never changed. Third, X_{ic} is a set of baseline individual-level control variables, described in the data section A1 above.

Muñoz, Falcó-Gimeno and Hernández (2020) identify several potential threats to identifying the causal effect in the "Unexpected Event during Survey Design". One such threat is non-compliance, where respondents may not be aware of the treatment, leading to incorrect assignment to the treatment group. However, this is unlikely to pose a significant problem in our case, as the Russian invasion of Ukraine was one of the most noteworthy events of 2022 and was widely reported across news and socila media channels (World Economic Forum, 2022).Russia's attack on Ukraine began around 5:00 am CET (CNN, 2022) before the start of the first European Social Survey (ESS) interview on February 24, 2022. The invasion was extensively reported in morning news broadcasts across Europe. For example, mentions of "Russian invasion of Europe" and "Nuclear war" in news spiked significantly after the invasion began (Figure J3.1). Moreover, Ukraine was the third most searched term

globally on Google and the top query in the news category in 2022 (Google, 2022). Searches for terms like "Russia," "Russian invasion of Europe," "Nuclear war," and "Third World War" also surged immediately following the invasion (Figure J3.2).

Second, the outcome of the content of responses during the survey interviews should not be affected by the timing of the interview, except through the event of interest, which is known as excludability. A source of bias could for instance occur if people had become more trusting of certain politicians or parties over time for reasons unrelated to any shocks, including the invasion. Following Muñoz, Falcó-Gimeno and Hernández, we carry out a range of placebo and falsification tests:

1. If either of these problems is present, we would expect to observe that 'mistiming' the start of the war a week or two before its true correct date would continue to yield statistically significant results. Yet, placebo tests where the start of the invasion is mistimed to be 10 days, 14 days, or 21 days earlier are not statistically significant (Table F4 in the appendix).

2. Moreover, we drop all observations in the treated group, and then split the remaining sample covering observations in the control group into two equally sized sub-samples around the median date which becomes a placebo treatment. We then replicate our analysis to test for the effect at that point in our sample and show the results in Table F5 in the appendix. As expected the placebo treatment has no statistically significant effect.

3. Next, we also replicate our analysis to test whether the arrival of Russian troops to Belarus for military exercises affected the dependent variables of interest (Table F6

in the appendix). Our treatment variable takes the value of zero prior to the 17th of January and one for ten days after that date. Again no statistically significant effect is detected.

4. Fourth, we replicate our analysis to test for the effect of the escalation of fights in separatist regions in eastern Ukraine on the dependent variables (Table F7 in the appendix). Our treatment variable takes the value of zero prior to the 17th of February and one for ten days after that date. This escalation of fights in separatist regions had no effect on trust abroad.

5. As placebo tests, we also analyze a different set of dependent variables capturing other dimensions that we should not expect to be affected by the Russian invasion (Table G2 in the appendix). One, we consider other ESS variables on trust that are less typically associated with democratic politics: in scientists, the legal system, and the police, respectively. We find no effects. Two, we show that other dimensions of satisfaction (in health or one's job) as well as perceived personal safety are not affected by the invasion, in contrast to satisfaction with democracy, which does increase as a result of the invasion.

Finally, while the treatment is exogenous to respondents' behaviours or views, it could be that, for other unrelated reasons, the treatment status of the respondent is correlated with our outcome variables. This could, for instance, happen if the distribution of relevant covariates is different for our treatment and control groups. Indeed, while the ESS ensures that the samples are representative and balanced overall in each country, individuals who are randomly interviewed before or after the Russian invasion might differ in some ways.

These differences may then correlate with some individual characteristics that themselves affect responses to questions captured in our dependent variables. We therefore implement the recommended ignorability assumption violation tests (Muñoz, Falcó-Gimeno and Hernández, 2020), namely balance tests, covariate adjustments, multiple bandwidths, and analysis of non-response:

1. We first carry out balance tests showing that there are no statistically significant differences in covariates before and after the invasion, except for the case of education (Table A.3).

2. Second, we therefore apply entropy balancing to achieve covariate symmetry between our treatment and control groups (Hainmueller, 2012). This procedure weighs units in the control group such that the weighted distribution of each covariate mimics – in terms of mean and variance - the one empirically observed in the treatment group.

3. Next, we explore whether narrowing or extending the bandwidth changes statistically significant differences between control and treatment groups in trust in politicians and political parties, while trust in the national parliament is significant for several bandwidths (see Figure 1 in the manuscript). Specifically, we use eight different bandwidths: 10, 14, 21, 31, 40, 50, and 60 days after the start of the invasion, respectively.

4. Finally, attrition could potentially bias our findings. Individuals in the control group might be easier to reach by interviewers than individuals in the treatment group, for instance if the war changes the treated respondents' minds about responding to a survey and/or their ability to do so. The fact that the survey collection rates are not themselves affected by the war minimizes the risk of attrition. Table F1 in the appendix

further suggests that the Russian invasion had no effect on a dichotomous variable

taking value one if the response was missing, and zero otherwise.

B Results with and without controls

Table B.1: All results from table 1 (panel A). The effect of the invasion on trust.

	Trust in politicians			Trust in parties		
	(1)	(2)	(3)	(4)	(5)	(6)
Invasion	0.287***	0.171**	0.207***	0.299***	0.179**	0.226***
	(0.0753)	(0.0759)	(0.0764)	(0.0750)	(0.0760)	(0.0767)
Education			0.0487***			0.0402***
			(0.0114)			(0.0114)
Age			-0.00448			-0.00593*
			(0.00310)			(0.00316)
Married/civil			0.156*			0.152*
			(0.0811)			(0.0816)
Female			0.0126			0.00712
			(0.0776)			(0.0779)
Income difficulties			-0.152***			-0.124**
			(0.0537)			(0.0547)
Income: Self-employment			-0.274**			-0.223
			(0.135)			(0.142)
Income: Farming			0.212			0.177
			(0.257)			(0.272)
Income: Pensions			0.0765			0.0904
			(0.126)			(0.127)
Income: Unemployment benefit			-0.390			-0.351
			(0.292)			(0.336)
Income: Other benefits			-0.370			-0.352
			(0.276)			(0.269)
Income: Investments			0.370			0.0239
			(0.389)			(0.345)
Other income sources			-0.268			-0.186
			(0.197)			(0.198)
Country FE	No	Yes	Yes	No	Yes	Yes
Controls	No	No	Yes	No	No	Yes
N	5616	5616	5370	5605	5605	5359
R2	0.00243	0.147	0.163	0.00272	0.144	0.158
Mean Dep. var.	3.486	3.628	3.643	3.435	3.582	3.598

Note: We use 14 days bandwidth in all specifications. We apply entropy balancing for the control group in regressions presented in columns (2), (3), (5) and (6). Specifications (2), (3), (5) and (6) include country fixed effects, while we also apply the full set of controls in specifications (3) and (6). Control variables include age, gender, education, marital status, income difficulties and source of income. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: $^*\ p < 0.10$; $^{**}\ p < 0.05$; $^{***}\ p < 0.01$.

Table B.2: All results from table 1 (panel B). The effect of the invasion on trust.

	Trust in the EP			Trust in parliament		
	(1)	(2)	(3)	(4)	(5)	(6)
Invasion	0.0771	0.119	0.133	0.210***	0.0615	0.0763
	(0.0884)	(0.0989)	(0.0994)	(0.0800)	(0.0808)	(0.0811)
Education			0.0577***			0.0365***
			(0.0148)			(0.0118)
Age			-0.00873**			-0.00553*
			(0.00419)			(0.00330)
Married/civil			0.186*			0.252***
			(0.106)			(0.0862)
Female			0.111			-0.0307
			(0.102)			(0.0820)
Income difficulties			-0.0779			-0.257***
			(0.0718)			(0.0583)
Income: Self-employment			-0.115			-0.345**
			(0.158)			(0.150)
Income: Farming			0.0292			0.166
			(0.272)			(0.276)
Income: Pensions			0.114			0.0420
			(0.171)			(0.138)
Income: Unemployment benefit			-0.303			-0.675**
			(0.442)			(0.339)
Income: Other benefits			-0.890**			-0.981***
			(0.414)			(0.269)
Income: Investments			0.281			0.146
			(0.598)			(0.455)
Other income sources			-0.266			-0.00559
			(0.299)			(0.226)
Country FE	No	Yes	Yes	No	Yes	Yes
Controls	No	No	Yes	No	No	Yes
N	3741	3741	3550	5615	5615	5372
R2	0.000202	0.0199	0.0416	0.00115	0.135	0.161
Mean Dep. var.	4.751	4.750	4.764	4.292	4.422	4.436

Note: We use 14 days bandwidth in all specifications. We apply entropy balancing for the control group in regressions presented in columns (2), (3), (5) and (6). Specifications (2), (3), (5) and (6) include country fixed effects, while we also apply the full set of controls in specifications (3) and (6). Control variables include age, gender, education, marital status, income difficulties and source of income. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table B.3: The effect of the invasion on trust in politicians.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
				Trust in politicians					
Invasion	0.287*** (0.0753)	0.134* (0.0704)	0.208*** (0.0771)	0.207*** (0.0766)	0.207*** (0.0766)	0.207*** (0.0766)	0.207*** (0.0766)	0.208*** (0.0764)	0.207*** (0.0764)
Education				0.0609*** (0.0102)	0.0580*** (0.0110)	0.0580*** (0.0109)	0.0580*** (0.0109)	0.0567*** (0.0111)	0.0487*** (0.0114)
Age					-0.00231 (0.00237)	-0.00232 (0.00237)	-0.00232 (0.00237)	-0.00465 (0.00309)	-0.00447 (0.00310)
Married/civil					0.183** (0.0791)	0.184** (0.0791)	0.184** (0.0791)	0.175** (0.0810)	0.156* (0.0811)
Female						0.0210 (0.0771)	0.0210 (0.0771)	0.00547 (0.0777)	0.0126 (0.0777)
Income: Self-employment								-0.268** (0.135)	-0.274** (0.135)
Income: Farming								0.158 (0.254)	0.212 (0.257)
Income: Pensions								0.0732 (0.126)	0.0766 (0.126)
Income: Unemployment benefit								-0.531* (0.285)	-0.390 (0.292)
Income: Other benefits								-0.528* (0.275)	-0.370 (0.276)
Income: Investments								0.394 (0.403)	0.370 (0.389)
Other income sources								-0.327* (0.196)	-0.268 (0.197)
Income difficulties									-0.152*** (0.0537)
Country FE	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Weights	No	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N	5616	5616	5370	5370	5370	5370	5370	5370	5370
R2	0.00243	0.148	0.146	0.155	0.157	0.157	0.157	0.161	0.163
Mean Dep. var.	3.486	3.486	3.643	3.643	3.643	3.643	3.643	3.643	3.643

Note: The dependent variable in all specifications is trust in politicians. We use 14 days bandwidth in all specifications. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. Country FE correspond to country fixed effects. Weights correspond to entropy balancing for the control group. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: $*$ $p < 0.10$; $**$ $p < 0.05$; $***$ $p < 0.01$.

Table B.4: The effect of the invasion on trust in parties.

	Trust in parties								
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
Invasion	0.299***	0.154**	0.226***	0.226***	0.226***	0.226***	0.226***	0.227***	0.226***
	(0.0750)	(0.0706)	(0.0772)	(0.0769)	(0.0768)	(0.0768)	(0.0768)	(0.0768)	(0.0767)
Education				0.0529***	0.0474***	0.0474***	0.0474***	0.0467***	0.0402***
				(0.0101)	(0.0108)	(0.0108)	(0.0108)	(0.0110)	(0.0114)
Age					-0.00379	-0.00380	-0.00380	-0.00607*	-0.00593*
					(0.00240)	(0.00240)	(0.00240)	(0.00315)	(0.00316)
Married/civil					0.171**	0.172**	0.172*	0.167**	0.152*
					(0.0796)	(0.0797)	(0.0797)	(0.0815)	(0.0816)
Female						0.0135	0.0135	0.00135	0.00710
						(0.0771)	(0.0771)	(0.0779)	(0.0779)
Income: Self-employment								-0.218	-0.223
								(0.142)	(0.142)
Income: Farming								0.131	0.177
								(0.270)	(0.272)
Income: Pensions								0.0875	0.0904
								(0.127)	(0.127)
Income: Unemployment benefit								-0.466	-0.351
								(0.332)	(0.336)
Income: Other benefits								-0.481*	-0.352
								(0.266)	(0.269)
Income: Investments								0.0429	0.0239
								(0.352)	(0.345)
Other income sources								-0.235	-0.186
								(0.197)	(0.198)
Income difficulties									-0.124**
									(0.0547)
Country FE	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Weights	No	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N	5605	5605	5359	5359	5359	5359	5359	5359	5359
R2	0.00272	0.149	0.144	0.152	0.153	0.153	0.153	0.156	0.158
Mean Dep. var.	3.435	3.435	3.598	3.598	3.598	3.598	3.598	3.598	3.598

Note: The dependent variable in all specifications is trust in parties. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. Country FE correspond to country fixed effects. Weights correspond to entropy balancing for the control group. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table B.5: The effect of the invasion on trust in the European Parliament.

				Trust in the European Parliament					
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
Invasion	0.0815 (0.0793)	0.0260 (0.0795)	0.0714 (0.0865)	0.0726 (0.0859)	0.0727 (0.0856)	0.0727 (0.0856)	0.0727 (0.0856)	0.0750 (0.0855)	0.0748 (0.0854)
Education				0.0801*** (0.0113)	0.0652*** (0.0121)	0.0654*** (0.0121)	0.0654*** (0.0121)	0.0637*** (0.0123)	0.0568*** (0.0128)
Age					-0.00982*** (0.00267)	-0.00983*** (0.00267)	-0.00983*** (0.00267)	-0.0126*** (0.00355)	-0.0125*** (0.00355)
Married/civil					0.152* (0.0891)	0.157* (0.0891)	0.157* (0.0891)	0.146 (0.0914)	0.129 (0.0919)
Female						0.122 (0.0859)	0.122 (0.0859)	0.115 (0.0865)	0.121 (0.0864)
Income: Self-employment								-0.116 (0.145)	-0.121 (0.144)
Income: Farming								-0.0729 (0.254)	-0.0275 (0.256)
Income: Pensions								0.121 (0.145)	0.124 (0.145)
Income: Unemployment benefit								-0.374 (0.446)	-0.259 (0.454)
Income: Other benefits								-0.777** (0.333)	-0.644* (0.335)
Income: Investments								0.0138 (0.496)	-0.00600 (0.486)
Other income sources								-0.316 (0.250)	-0.264 (0.252)
Income difficulties									-0.130** (0.0613)
Country FE	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Weights	No	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N	5423	5423	5182	5182	5182	5182	5182	5182	5182
R2	0.000186	0.0355	0.0376	0.0532	0.0578	0.0584	0.0584	0.0618	0.0633
Mean Dep. var.	4.650	4.650	4.701	4.701	4.701	4.701	4.701	4.701	4.701

Note: The dependent variable in all specifications is trust in the European Parliament. We use 14 days bandwidth in all specifications. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. Country FE correspond to country fixed effects. Weights correspond to entropy balancing for the control group. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

29

Table B.6: The effect of the invasion on trust in the National Parliament.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
					Trust in parliament				
Invasion	0.210***	0.0390	0.0768	0.0763	0.0760	0.0760	0.0760	0.0771	0.0763
	(0.0800)	(0.0757)	(0.0823)	(0.0819)	(0.0818)	(0.0818)	(0.0818)	(0.0813)	(0.0811)
Education				0.0595***	0.0546***	0.0545***	0.0545***	0.0500***	0.0365***
				(0.0106)	(0.0113)	(0.0113)	(0.0113)	(0.0115)	(0.0118)
Age					-0.00387	-0.00386	-0.00386	-0.00585*	-0.00552*
					(0.00253)	(0.00253)	(0.00253)	(0.00330)	(0.00330)
Married/civil					0.304***	0.303***	0.303***	0.283***	0.252***
					(0.0852)	(0.0852)	(0.0852)	(0.0863)	(0.0862)
Female						-0.0232	-0.0232	-0.0434	-0.0307
						(0.0821)	(0.0821)	(0.0822)	(0.0820)
Income: Self-employment								-0.334**	-0.345**
								(0.151)	(0.150)
Income: Farming								0.0708	0.166
								(0.272)	(0.276)
Income: Pensions								0.0373	0.0420
								(0.137)	(0.138)
Income: Unemployment benefit								-0.913***	-0.675**
								(0.330)	(0.339)
Income: Other benefits								-1.244***	-0.981***
								(0.264)	(0.269)
Income: Investments								0.186	0.146
								(0.471)	(0.455)
Other income sources								-0.103	-0.00544
								(0.225)	(0.226)
Income difficulties									-0.257***
									(0.0583)
Country FE	No	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Weights	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N	5615	5615	5372	5372	5372	5372	5372	5372	5372
R2	0.00115	0.139	0.136	0.144	0.148	0.148	0.148	0.156	0.161
Mean Dep. var.	4.292	4.292	4.436	4.436	4.436	4.436	4.436	4.436	4.436

Note: The dependent variable in all specifications is trust in the National Parliament. We use 14 days bandwidth in all specifications. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. Country FE correspond to country fixed effects. Weights correspond to entropy balancing for the control group. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: $*$ $p < 0.10$; $**$ $p < 0.05$; $***$ $p < 0.01$.

Table B.7: The effect of the invasion on trust in the United Nations.

		Trust in the United Nations							
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
Invasion	0.0335 (0.0808)	-0.0420 (0.0797)	-0.00191 (0.0863)	-0.000181 (0.0858)	-0.000527 (0.0854)	-0.000654 (0.0854)	-0.000654 (0.0854)	0.00218 (0.0851)	0.00247 (0.0851)
Education				0.0720*** (0.0113)	0.0570*** (0.0121)	0.0571*** (0.0121)	0.0571*** (0.0121)	0.0554*** (0.0124)	0.0482*** (0.0129)
Age					-0.0102*** (0.00266)	-0.0102*** (0.00266)	-0.0102*** (0.00266)	-0.0135*** (0.00357)	-0.0133*** (0.00357)
Married/civil					0.200** (0.0898)	0.203** (0.0899)	0.203** (0.0899)	0.200** (0.0915)	0.182** (0.0916)
Female						0.0998 (0.0857)	0.0998 (0.0857)	0.0898 (0.0860)	0.0968 (0.0859)
Income: Self-employment								-0.110 (0.141)	-0.116 (0.140)
Income: Farming								-0.0589 (0.231)	-0.00762 (0.233)
Income: Pensions								0.165 (0.148)	0.169 (0.148)
Income: Unemployment benefit								-0.451 (0.374)	-0.314 (0.377)
Income: Other benefits								-0.996*** (0.347)	-0.854** (0.350)
Income: Investments								0.283 (0.581)	0.262 (0.571)
Other income sources								-0.0663 (0.261)	-0.0130 (0.265)
Income difficulties									-0.139** (0.0613)
Country FE	No	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Weights	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N	5356	5356	5122	5122	5122	5122	5122	5122	5122
R2	0.0000306	0.0561	0.0689	0.0809	0.0860	0.0864	0.0864	0.0912	0.0929
Mean Dep. var.	4.986	4.986	5.042	5.042	5.042	5.042	5.042	5.042	5.042

Note: The dependent variable in all specifications is trust in the United Nations. We use 14 days bandwidth in all specifications. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. Country FE correspond to country fixed effects. Weights correspond to entropy balancing for the control group. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

31

C Results with different bandwidths

Table C.1: The effect of the invasion on trust in politicians with different bandwidths.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
				Trust in politicians				
Invasion	0.180**	0.207***	0.248***	0.287***	0.307***	0.256***	0.239***	0.209***
	(0.0835)	(0.0764)	(0.0706)	(0.0685)	(0.0676)	(0.0668)	(0.0668)	(0.0664)
Country FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Bandwidth	10 days	14 days	21 days	28 days	31 days	40 days	50 days	60 days
N	5033	5370	5986	6435	6581	6989	7412	7685
R2	0.168	0.163	0.148	0.149	0.141	0.153	0.148	0.145
Mean Dep. var.	3.562	3.643	3.645	3.728	3.730	3.786	3.776	3.747

Note: The dependent variable in all specifications is trust in politicians. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table C.2: The effect of the invasion on trust in parties with different bandwidths.

				Trust in parties				
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Invasion	0.190**	0.226***	0.285***	0.307***	0.316***	0.267***	0.247***	0.214***
	(0.0851)	(0.0767)	(0.0705)	(0.0681)	(0.0671)	(0.0662)	(0.0661)	(0.0657)
Country FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Bandwidth	10 days	14 days	21 days	28 days	31 days	40 days	50 days	60 days
N	5021	5359	5972	6415	6561	6966	7388	7662
R2	0.161	0.158	0.144	0.148	0.141	0.153	0.147	0.145
Mean Dep. var.	3.504	3.598	3.613	3.686	3.684	3.744	3.731	3.700

Note: The dependent variable in all specifications is trust in parties. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table C.3: The effect of the invasion on trust in parliament with different bandwidths.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
	Trust in parliament							
Invasion	0.0461	0.0763	0.119	0.143**	0.153**	0.120*	0.137**	0.0948
	(0.0899)	(0.0811)	(0.0739)	(0.0716)	(0.0706)	(0.0695)	(0.0691)	(0.0688)
Country FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Bandwidth	10 days	14 days	21 days	28 days	31 days	40 days	50 days	60 days
N	5033	5372	5984	6432	6577	6983	7400	7670
R2	0.162	0.161	0.153	0.150	0.142	0.155	0.151	0.147
Mean Dep. var.	4.342	4.436	4.440	4.508	4.502	4.588	4.611	4.583

Note: The dependent variable in all specifications is trust in the National Parliament. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table C.4: The effect of the invasion on trust in the European Parliament with different bandwidths.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
	Trust in the European Parliament							
Invasion	0.0596	0.0748	0.0756	0.0943	0.120	0.102	0.0963	0.0516
	(0.0951)	(0.0854)	(0.0789)	(0.0760)	(0.0748)	(0.0735)	(0.0729)	(0.0725)
Country FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Bandwidth	10 days	14 days	21 days	28 days	31 days	40 days	50 days	60 days
N	4854	5182	5758	6184	6321	6710	7122	7387
R2	0.0650	0.0633	0.0560	0.0537	0.0517	0.0551	0.0544	0.0540
Mean Dep. var.	4.637	4.701	4.708	4.737	4.751	4.795	4.809	4.787

Note: The dependent variable in all specifications is trust in the European Parliament. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties, and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: $^{*}\,p < 0.10$; $^{**}\,p < 0.05$; $^{***}\,p < 0.01$.

Table C.5: The effect of the invasion on trust in the United Nations with different bandwidths.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
				Trust in the United Nations				
Invasion	-0.0364	0.00247	-0.00124	0.0152	0.0294	0.00197	-0.0355	-0.0731
	(0.0964)	(0.0851)	(0.0780)	(0.0749)	(0.0738)	(0.0722)	(0.0717)	(0.0713)
Country FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Bandwidth	10 days	14 days	21 days	28 days	31 days	40 days	50 days	60 days
N	4794	5122	5696	6120	6255	6646	7054	7319
R2	0.0917	0.0929	0.0846	0.0856	0.0813	0.0929	0.0890	0.0874
Mean Dep. var.	4.948	5.042	5.044	5.078	5.082	5.153	5.153	5.134

Note: The dependent variable in all specifications is trust in the United Nations. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: $^{*} p < 0.10; ^{**} p < 0.05; ^{***} p < 0.01$.

D   Results with alternative estimation

Table D.1: The effect of the invasion on trust in politicians with different bandwidths. Ordered logit.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
				Trust in politicians				
Trust politicians								
Invasion	0.158**	0.173***	0.201***	0.224***	0.234***	0.187***	0.177***	0.155***
	(0.0685)	(0.0628)	(0.0572)	(0.0555)	(0.0543)	(0.0540)	(0.0537)	(0.0535)
Country FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Bandwidth	10 days	14 days	21 days	28 days	31 days	40 days	50 days	60 days
N	5033	5370	5986	6435	6581	6989	7412	7685
Mean Dep. var.	3.562	3.643	3.645	3.728	3.730	3.786	3.776	3.747

Note: We estimate each specification using ordered logistic regression. The dependent variable in all specifications is trust in politicians. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications include country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table D.2: The effect of the invasion on trust in parties with different bandwidths. Ordered logit.

				Trust in parties				
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Trust parties								
Invasion	0.145**	0.177***	0.223***	0.235***	0.237***	0.192***	0.177***	0.154***
	(0.0692)	(0.0628)	(0.0571)	(0.0552)	(0.0540)	(0.0536)	(0.0533)	(0.0531)
Country FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Bandwidth	10 days	14 days	21 days	28 days	31 days	40 days	50 days	60 days
N	5021	5359	5972	6415	6561	6966	7388	7662
Mean Dep. var.	3.504	3.598	3.613	3.686	3.684	3.744	3.731	3.700

Note: We estimate each specification using ordered logistic regression. The dependent variable in all specifications is trust in parties. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table D.3: The effect of the invasion on trust in parliament with different bandwidths. Ordered logit.

| | | | | Trust in parliament | | | | |
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
Trust parliament								
Invasion	0.0330	0.0554	0.0919	0.109*	0.114**	0.0867	0.104*	0.0729
	(0.0694)	(0.0631)	(0.0577)	(0.0559)	(0.0547)	(0.0543)	(0.0538)	(0.0534)
Country FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Bandwidth	10 days	14 days	21 days	28 days	31 days	40 days	50 days	60 days
N	5033	5372	5984	6432	6577	6983	7400	7670
Mean Dep. var.	4.342	4.436	4.440	4.508	4.502	4.588	4.611	4.583

Note: We estimate each specification using ordered logistic regression. The dependent variable in all specifications is trust in the National Parliament. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: $^{*}\ p < 0.10$; $^{**}\ p < 0.05$; $^{***}\ p < 0.01$.

Table D.4: The effect of the invasion on trust in the European Parliament with different bandwidths. Ordered logit.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
				Trust in the European Parliament				
Trust EP								
Invasion	0.0415	0.0386	0.0384	0.0485	0.0675	0.0504	0.0499	0.0207
	(0.0708)	(0.0641)	(0.0584)	(0.0567)	(0.0556)	(0.0550)	(0.0545)	(0.0540)
Country FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Bandwidth	10 days	14 days	21 days	28 days	31 days	40 days	50 days	60 days
N	4854	5182	5758	6184	6321	6710	7122	7387
Mean Dep. var.	4.637	4.701	4.708	4.737	4.751	4.795	4.809	4.787

Note: We estimate each specification using ordered logistic regression. The dependent variable in all specifications is trust in the European Parliament. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties, and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: $^{*}\,p < 0.10$; $^{**}\,p < 0.05$; $^{***}\,p < 0.01$.

E   Results with alternative samples of countries

In this section, we discuss the results when performing a jackknife country exclusion robustness test in Unexpected Events During Survey Designs(UEDSD), which should be interpreted with caution. Indeed, the methodological literature on UEDSD, most notably Muñoz, Falcó-Gimeno and Hernández (2020), does not include it as a recommended robustness test (see their Table 1 in Section 4.5). This might be because it could introduce potential challenges such as insufficient statistical power, inflated variance, bias, and loss of information.

Nevertheless, Table E1 demonstrates the stability of our results. Indeed, our key findings remain robust when excluding any single country, except in a few cases where the bandwidth is very narrow and statistical power is reduced. Out of 231 regressions, only 3.9% show statistically insignificant coefficients. For trust in parties and trust in politicians, these non-significant results appear only when Greece (the country with the largest number of respondents) is excluded and for the shortest bandwidths (14 and 21 days). Power analyses show that excluding Greece leads to severe power issues. For instance, the 14-day bandwidth regression on trust in politicians has only a 33.5% chance of detecting a significant effect if Greece is excluded, compared to 96.75% when it is included. For trust in parliament, the results are sensitive when excluding Greece for the 14—and 21-day bandwidths and Macedonia for the 14—and 21- and 60-day bandwidths. Finally, it is not always the case that tighter bandwidths are methodologically superior nor that they always maximise internal validity, as Munoz et al (2020: 195-196) make clear: *"In the UESD, the equivalent to the RDD forcing variable is the timing of the interview and, in most applications, will not be related*

to the potential outcomes. Therefore, individuals interviewed around the day of the event will not necessarily be more similar to each other, and narrower bandwidths will increase variance (reduce N and statistical power), but not necessarily reduce bias. There are other downsides to the use of narrow bandwidths. First, they might compromise the generalizability of the results as the effects will tend to be very local. Second, the effects of certain types of events can take some time to unfold, and a narrow bandwidth might miss part of the effect or even lead to a false negative.".

Table E.1: The effect of invasion on trust. Country Jackknife test.

Country excluded:	BE	CH	GB	GR	IE	IT	ME	MK	NL	NO	PT
Bandwidth (below)	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Dependent variable:	Trust in parliament										
14 days	0.145*	0.177**	0.196**	0.145	0.151*	0.239***	0.148*	0.0756	0.182**	0.147*	0.157*
	(0.0806)	(0.0800)	(0.0801)	(0.0999)	(0.0804)	(0.0890)	(0.0808)	(0.0817)	(0.0819)	(0.0797)	(0.0809)
21 days	0.160**	0.220***	0.215***	0.114	0.166**	0.325***	0.224***	0.0575	0.213***	0.173**	0.203***
	(0.0695)	(0.0685)	(0.0687)	(0.0842)	(0.0687)	(0.0768)	(0.0700)	(0.0698)	(0.0701)	(0.0683)	(0.0693)
28 days	0.230***	0.292***	0.278***	0.174**	0.246***	0.402***	0.282***	0.113*	0.274***	0.239***	0.278***
	(0.0647)	(0.0638)	(0.0639)	(0.0783)	(0.0638)	(0.0708)	(0.0649)	(0.0650)	(0.0657)	(0.0635)	(0.0644)
31 days	0.234***	0.294***	0.279***	0.166**	0.247***	0.393***	0.288***	0.109*	0.282***	0.245***	0.280***
	(0.0638)	(0.0629)	(0.0630)	(0.0775)	(0.0629)	(0.0700)	(0.0637)	(0.0641)	(0.0649)	(0.0626)	(0.0636)
40 days	0.278***	0.329***	0.314***	0.225***	0.281***	0.471***	0.313***	0.139**	0.323***	0.254***	0.320***
	(0.0609)	(0.0603)	(0.0602)	(0.0726)	(0.0601)	(0.0675)	(0.0608)	(0.0613)	(0.0622)	(0.0600)	(0.0608)
50 days	0.297***	0.337***	0.329***	0.255***	0.298***	0.508***	0.318***	0.149**	0.352***	0.270***	0.339***
	(0.0589)	(0.0584)	(0.0583)	(0.0697)	(0.0582)	(0.0663)	(0.0589)	(0.0595)	(0.0601)	(0.0581)	(0.0589)
60 days	0.250***	0.289***	0.282***	0.205***	0.244***	0.483***	0.257***	0.0933	0.303***	0.218***	0.289***
	(0.0577)	(0.0572)	(0.0572)	(0.0680)	(0.0570)	(0.0655)	(0.0577)	(0.0584)	(0.0588)	(0.0570)	(0.0578)
Dependent variable:	Trust in parties										
14 days	0.254***	0.308***	0.312***	0.0759	0.275***	0.402***	0.292***	0.240***	0.324***	0.274***	0.287***
	(0.0766)	(0.0763)	(0.0765)	(0.0944)	(0.0763)	(0.0833)	(0.0772)	(0.0780)	(0.0776)	(0.0762)	(0.0773)
21 days	0.293***	0.368***	0.349***	0.117	0.311***	0.516***	0.353***	0.242***	0.380***	0.325***	0.332***
	(0.0663)	(0.0656)	(0.0658)	(0.0803)	(0.0656)	(0.0727)	(0.0674)	(0.0669)	(0.0668)	(0.0657)	(0.0665)
28 days	0.371***	0.443***	0.417***	0.205***	0.395***	0.590***	0.413***	0.298***	0.438***	0.390***	0.404***
	(0.0618)	(0.0611)	(0.0611)	(0.0752)	(0.0609)	(0.0670)	(0.0624)	(0.0621)	(0.0624)	(0.0609)	(0.0617)
31 days	0.374***	0.449***	0.423***	0.211***	0.398***	0.602***	0.406***	0.297***	0.445***	0.398***	0.407***
	(0.0608)	(0.0602)	(0.0602)	(0.0743)	(0.0600)	(0.0661)	(0.0612)	(0.0612)	(0.0615)	(0.0600)	(0.0608)
40 days	0.395***	0.457***	0.433***	0.255***	0.402***	0.668***	0.409***	0.299***	0.452***	0.388***	0.417***
	(0.0583)	(0.0578)	(0.0577)	(0.0699)	(0.0575)	(0.0637)	(0.0587)	(0.0587)	(0.0590)	(0.0578)	(0.0583)
50 days	0.360***	0.418***	0.397***	0.235***	0.368***	0.674***	0.366***	0.257***	0.435***	0.351***	0.382***
	(0.0562)	(0.0558)	(0.0557)	(0.0669)	(0.0556)	(0.0621)	(0.0566)	(0.0568)	(0.0568)	(0.0558)	(0.0564)
60 days	0.313***	0.372***	0.345***	0.191***	0.318***	0.658***	0.311***	0.204***	0.392***	0.300***	0.333***
	(0.0548)	(0.0545)	(0.0545)	(0.0650)	(0.0543)	(0.0612)	(0.0553)	(0.0555)	(0.0554)	(0.0544)	(0.0551)
Dependent variable:	Trust in politicians										
14 days	0.233***	0.279***	0.284***	0.0399	0.260***	0.370***	0.271***	0.214***	0.299***	0.245***	0.277***
	(0.0768)	(0.0758)	(0.0767)	(0.0938)	(0.0765)	(0.0838)	(0.0778)	(0.0782)	(0.0779)	(0.0762)	(0.0774)
21 days	0.247***	0.318***	0.303***	0.0779	0.274***	0.468***	0.308***	0.194***	0.327***	0.275***	0.293***
	(0.0668)	(0.0657)	(0.0662)	(0.0804)	(0.0659)	(0.0730)	(0.0680)	(0.0674)	(0.0672)	(0.0659)	(0.0668)
28 days	0.343***	0.410***	0.392***	0.177**	0.374***	0.563***	0.385***	0.271***	0.408***	0.360***	0.380***
	(0.0624)	(0.0614)	(0.0617)	(0.0754)	(0.0614)	(0.0676)	(0.0631)	(0.0628)	(0.0630)	(0.0614)	(0.0623)
31 days	0.357***	0.427***	0.408***	0.194***	0.389***	0.575***	0.392***	0.280***	0.427***	0.379***	0.393***
	(0.0615)	(0.0605)	(0.0608)	(0.0746)	(0.0606)	(0.0668)	(0.0620)	(0.0619)	(0.0622)	(0.0605)	(0.0614)
40 days	0.370***	0.423***	0.414***	0.235***	0.389***	0.633***	0.386***	0.277***	0.435***	0.367***	0.396***
	(0.0587)	(0.0579)	(0.0580)	(0.0697)	(0.0577)	(0.0641)	(0.0590)	(0.0591)	(0.0595)	(0.0580)	(0.0586)
50 days	0.340***	0.387***	0.382***	0.226***	0.361***	0.640***	0.346***	0.239***	0.420***	0.334***	0.364***
	(0.0566)	(0.0559)	(0.0560)	(0.0669)	(0.0558)	(0.0626)	(0.0570)	(0.0571)	(0.0572)	(0.0560)	(0.0566)
60 days	0.296***	0.346***	0.337***	0.187***	0.315***	0.623***	0.295***	0.190***	0.380***	0.286***	0.317***
	(0.0552)	(0.0546)	(0.0548)	(0.0651)	(0.0546)	(0.0618)	(0.0557)	(0.0559)	(0.0558)	(0.0547)	(0.0554)

Note: Each cell represents the results from a different regression. Constant and control variables are included (same as in baseline regressions) but not shown. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$. The top row shows which country is excluded from a regression while the first column shows which bandwidth has been used. This jack-knife robustness check is carried out for the three main dependent variables.

F   Further checks

Table F.1: The effect of the invasion on missing values in variables capturing political trust.

	Trust in politicians		Trust in parties	
	(1)	(2)	(3)	(4)
Invasion	0.00391	0.00467	0.000763	0.00339
	(0.00456)	(0.00451)	(0.00502)	(0.00511)
N	2243	2243	2243	2243
R2	0.000318	0.0115	0.0000102	0.0146
Mean Dep. var.	0.0120	0.0120	0.0143	0.0143

	Trust in parliament		Trust in the EP	
	(1)	(2)	(3)	(4)
Invasion	0.00634	0.00797	0.00312	0.00254
	(0.00476)	(0.00498)	(0.00597)	(0.00642)
Country FE	No	Yes	No	Yes
N	2243	2243	2243	2243
R2	0.000755	0.0217	0.000120	0.0236
Mean Dep. var.	0.0134	0.0134	0.0205	0.0205

Note: We use 14 days bandwidth in all specifications. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: $^{*}\, p < 0.10$; $^{**}\, p < 0.05$; $^{***}\, p < 0.01$.

Table F.2: The effect of the invasion with trend.

	Trust in politicians		Trust in parties	
	(1)	(2)	(3)	(4)
Invasion	0.170**	0.206***	0.182**	0.230***
	(0.0759)	(0.0763)	(0.0760)	(0.0766)
Trend	0.00150	0.00128	-0.00323	-0.00343
	(0.00332)	(0.00326)	(0.00315)	(0.00305)
N	5616	5370	5605	5359
R2	0.147	0.163	0.144	0.158
Mean Dep. var.	3.628	3.643	3.582	3.598

	Trust in parliament		Trust in the EP	
	(1)	(2)	(3)	(4)
Invasion	0.0559	0.0705	0.118	0.132
	(0.0808)	(0.0811)	(0.0989)	(0.0994)
Trend	0.00625*	0.00535	0.00135	0.00135
	(0.00368)	(0.00368)	(0.00434)	(0.00423)
Weights	Yes	Yes	Yes	Yes
Country FE	Yes	Yes	Yes	Yes
Controls	No	Yes	No	Yes
N	5615	5372	3741	3550
R2	0.136	0.162	0.0199	0.0416
Mean Dep. var.	4.422	4.436	4.750	4.764

Note: The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications includes country fixed effects. We use 14 days bandwidth in all specifications. Control variables include age, gender, education, marital status, income difficulties, and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table F.3: The effect of the invasion on political trust. Alternative standard error clustering and time effects.

	Trust in politicians				
	(1)	(2)	(3)	(4)	(5)
Invasion	0.171**	0.404***	0.404***	0.404***	0.258***
	(0.0759)	(0.147)	(0.119)	(0.145)	(0.0776)
N	5616	5370	5370	5370	5370
R2	0.147	0.247	0.247	0.247	0.0429

	Trust in parties				
	(1)	(2)	(3)	(4)	(5)
Invasion	0.179**	0.276*	0.276**	0.276*	0.282***
	(0.0760)	(0.158)	(0.116)	(0.158)	(0.0767)
N	5605	5359	5359	5359	5359
R2	0.144	0.226	0.226	0.226	0.0417

	Trust in parliament				
	(1)	(2)	(3)	(4)	(5)
Invasion	0.0615	0.325**	0.325**	0.325**	0.162**
	(0.0808)	(0.164)	(0.163)	(0.162)	(0.0822)
Country FE	Yes	Yes	Yes	Yes	Yes
Controls	No	Yes	Yes	Yes	Yes
Standard Errors	Robust	Robust	Date	Country date	Wild
Week	No	Yes	Yes	Yes	No
N	5615	5372	5372	5372	5372
R2	0.135	0.220	0.220	0.220	0.0494

Note: We use 14 days bandwidth in all specifications. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties, and source of income. Columns (1)-(2) apply robust standard errors, the next column applies standard error clustering at the date of the interview, in column (4) we cluster standard errors at the country and date of the interview, while columns (5) applies wild cluster bootstrapped t-statistics. We apply entropy balancing for the control group in all regressions apart from wild and pairs bootstraps. We control for the week of the interview in columns (1), (3) and (4). Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

F.1 Placebo and falsification

Table F.4: The effect of the invasion on political trust. Placebo checks.

	Trust in politicians		
	(1)	(2)	(3)
War 10 days earlier	-0.0530		
	(0.110)		
War 14 days earlier		0.0119	
		(0.0985)	
War 21 days earlier			0.0422
			(0.103)
N	2066	2282	2217
R2	0.191	0.184	0.180
Mean Dep. var.	3.547	3.559	3.563

	Trust in parties		
	(1)	(2)	(3)
War 10 days earlier	-0.0346		
	(0.108)		
War 14 days earlier		0.0660	
		(0.0975)	
War 21 days earlier			0.0795
			(0.102)
Country FE	Yes	Yes	Yes
Controls	Yes	Yes	Yes
N	2061	2276	2210
R2	0.201	0.190	0.189
Mean Dep. var.	3.516	3.549	3.530

Note: All specifications use country fixed effects and controls. We apply 10, 14, 21 days bandwidths of the placebo invasion. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table F.5: The effect of the invasion on political
trust. Placebo checks.

| | Trust in parliament | | |
	(1)	(2)	(3)
War 10 days earlier	-0.00709 (0.115)		
War 14 days earlier		-0.144 (0.107)	
War 21 days earlier			-0.0902 (0.112)
N	2066	2278	2213
R2	0.213	0.168	0.170
Mean Dep. var.	4.303	4.356	4.350

| | Trust in the European Parliament | | |
	(1)	(2)	(3)
War 10 days earlier	-0.00621 (0.122)		
War 14 days earlier		-0.132 (0.113)	
War 21 days earlier			-0.141 (0.117)
Country FE	Yes	Yes	Yes
Controls	Yes	Yes	Yes
N	1984	2195	2134
R2	0.0726	0.0702	0.0665
Mean Dep. var.	4.603	4.659	4.657

Note: All specifications use country fixed effects and
controls. We apply 10, 14, 21 days bandwidths of the
placebo invasion. We apply entropy balancing for the
control group in all regressions. Robust standard er-
rors are adjusted at the individual level. Coefficients
that are significantly different from zero are denoted
by the following system: * $p < 0.10$; ** $p < 0.05$;
*** $p < 0.01$.

Table F.6: The effect of placebo invasion on political trust. Median control group.

	Trust in politicians	Trust in parties	Trust in parliament	Trust in the EP
	(1)	(2)	(3)	(4)
Placebo invasion	0.0419	0.0765	-0.0593	0.182*
	(0.0770)	(0.0772)	(0.0837)	(0.106)
Country FE	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes
N	4205	4196	4209	2690
R2	0.191	0.198	0.184	0.0531
Mean Dep. var.	3.508	3.475	4.328	4.809

Note: This table presents findings from placebo tests. We split the sample from the control group at its median (defined as Placebo invasion). We then replicate our analysis to test for the effect at that point in our sample. All specifications include country fixed effects. Control variables include age, gender, education, marital status, income difficulties, and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: $^{*}\, p < 0.10$; $^{**}\, p < 0.05$; $^{***}\, p < 0.01$.

Table F.7: The effect of Russian troops arrival to Belarus on political trust.

	Trust in politicians	Trust in parties	Trust in parliament	Trust in the EP
	(1)	(2)	(3)	(4)
Troops arrival	0.0906	0.101	0.0947	0.133
	(0.0822)	(0.0813)	(0.0888)	(0.104)
Country FE	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes
N	5520	5504	5519	3662
R2	0.130	0.127	0.121	0.0569
Mean Dep. var.	3.458	3.423	4.297	4.727

Note: We replicate our analysis to test whether the arrival of Russian troops to Belarus for military exercises affected the dependent variables of interest. Our treatment variable takes the value of zero prior to the 17th of January and one for ten days after that date. The extension of the analysis to 14 days does not affect our results. We allow the same duration of the pre-treatment window as in our analysis. All specifications include country fixed effects. Control variables include age, gender, education, marital status, income difficulties, and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

54

Table F.8: The effect of escalation of fights in separatist regions of Ukraine on political trust.

	Trust in politicians	Trust in parties	Trust in parliament	Trust in the EP
	(1)	(2)	(3)	(4)
Escalation in separatist areas	0.0254	0.0331	-0.0596	0.188
	(0.0859)	(0.0851)	(0.0919)	(0.120)
Country FE	Yes	Yes	Yes	Yes
Controls	Yes	Yes	Yes	Yes
N	5019	5009	5022	3277
R2	0.204	0.204	0.212	0.0594
Mean Dep. var.	3.463	3.419	4.273	4.761

Note: We replicate our analysis to test the effect of the escalation of fights in separatist regions in eastern Ukraine on the dependent variables. Our treatment variable takes the value of zero prior to the 17th of February and one for ten days after that date. We allow the same duration of the pre-treatment window as in our analysis. All specifications include country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

G   Effects on other dependent variables

Table G.1: The effect of the invasion on satisfaction with democracy and support for the EU.

	Satisfaction with democracy		Support for the EU	
	(1)	(2)	(3)	(4)
Invasion	0.157**	0.193**	0.297***	0.302***
	(0.0764)	(0.0768)	(0.0832)	(0.0837)
Country FE	Yes	Yes	Yes	Yes
Controls	No	Yes	No	Yes
N	5590	5356	5322	5089
R2	0.168	0.186	0.0748	0.104
Mean Dep. var.	5.308	5.332	5.254	5.254

Note: This table shows results for our analyses of two other dependent variables: the first is satisfaction with democracy which is measured with a question asking respondents how satisfied with the way democracy works in country; and the second dependent variable is support for the EU which is measured with a question asking respondents whether European unification go further or gone too far. We use 14 days bandwidth in all specifications. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties, and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table G.2: The effect of the invasion on other measures of trust and satisfaction.

	Trust		
	(1)	(2)	(3)
	Scientists	Legal System	Police
Invasion	-0.0215	-0.0571	-0.00746
	(0.0720)	(0.0811)	(0.0769)
N	4875	5376	5405
R2	0.0422	0.245	0.122
Mean Dep. var.	7.215	5.613	6.517

	Safe walk in dark	Satisfaction	
	(1)	(2)	(3)
		Health services C19	Job
Invasion	-0.0287	0.0435	-0.0272
	(0.0253)	(0.0826)	(0.0831)
Country FE	Yes	Yes	Yes
Controls	Yes	Yes	Yes
N	5409	4887	2868
R2	0.188	0.159	0.121
Mean Dep. var.	2.081	5.716	7.308

Note: The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.
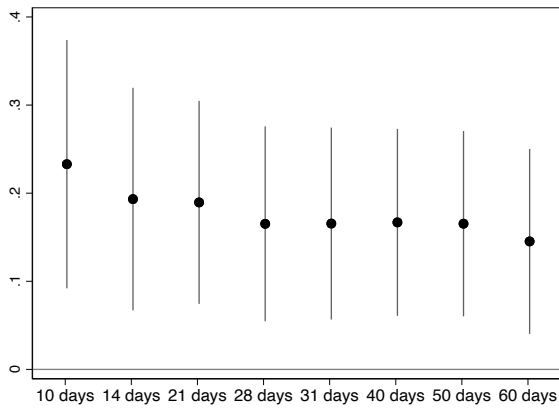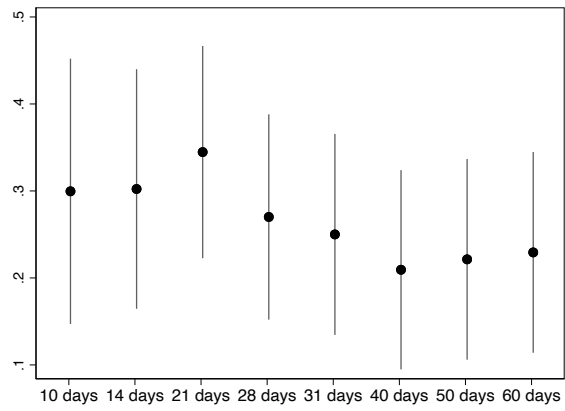
(a) Satisfaction with democracy (b) Support for the EU

Figure G.1: The effect of the invasion on satisfaction in democracy and support for the EU across time

Note: This figure plots the estimates of the effect of the Russian invasion on satisfaction with democracy and support for the EU. Circles are OLS coefficient estimates from distinct regressions of each dependent variable on a dummy variable taking value one if respondents were interviewed after the start of the invasion, and zero otherwise, for different time bandwidths. All regressions include controls, country fixed effects and entropy weights. Vertical bars are 90 per cent confidence intervals calculated with robust standard errors.

H   Heterogeneity analyses

Table H.1: The effect of the invasion on political trust. Heterogeneity by age.

	Trust in politicians		Trust in parties	
	(1)	(2)	(3)	(4)
Invasion	0.524**	0.433*	0.604***	0.556**
	(0.212)	(0.224)	(0.212)	(0.225)
Invasion * Age	-0.00769*	-0.00443	-0.00901**	-0.00648
	(0.00398)	(0.00428)	(0.00400)	(0.00431)
N	5556	5370	5545	5359
R2	0.157	0.162	0.156	0.157
Mean Dep. var.	3.595	3.643	3.553	3.598

	Trust in parliament		Trust in the EP	
	(1)	(2)	(3)	(4)
Invasion	0.646***	0.569**	0.361	0.251
	(0.221)	(0.235)	(0.268)	(0.290)
Invasion * Age	-0.0117***	-0.00967**	-0.00475	-0.00234
	(0.00416)	(0.00451)	(0.00506)	(0.00557)
Country FE	Yes	Yes	Yes	Yes
Controls	No	Yes	No	Yes
N	5556	5372	3697	3550
R2	0.145	0.160	0.0252	0.0403
Mean Dep. var.	4.384	4.436	4.780	4.764

Note: We conduct heterogeneity analysis for the key control variables - age, gender and income. All specifications include country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions and 14 days bandwidth. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table H.2: The effect of the invasion on political trust. Heterogeneity by gender.

	Trust in politicians		Trust in parties	
	(1)	(2)	(3)	(4)
Invasion	0.200*	0.309***	0.199*	0.295***
	(0.103)	(0.112)	(0.105)	(0.113)
Invasion * Female	-0.144	-0.192	-0.116	-0.130
	(0.142)	(0.153)	(0.142)	(0.153)
N	5616	5370	5605	5359
R2	0.156	0.162	0.152	0.157
Mean Dep. var.	3.572	3.643	3.530	3.598

	Trust in parliament		Trust in the EP	
	(1)	(2)	(3)	(4)
Invasion	0.0669	0.112	0.110	0.152
	(0.112)	(0.120)	(0.135)	(0.150)
Invasion * Female	-0.0455	-0.0675	-0.0215	-0.0364
	(0.153)	(0.162)	(0.182)	(0.200)
Country FE	Yes	Yes	Yes	Yes
Controls	No	Yes	No	Yes
N	5615	5372	3741	3550
R2	0.142	0.159	0.0227	0.0402
Mean Dep. var.	4.364	4.436	4.764	4.764

Note: We conduct heterogeneity analysis for the key control variables - age, gender and income. All specifications include country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions and 14 days bandwidth. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table H.3: The effect of the invasion on political trust. Heterogeneity by income.

	Trust in politicians		Trust in parties	
	(1)	(2)	(3)	(4)
Invasion	0.263***	0.328***	0.285***	0.373***
	(0.0986)	(0.105)	(0.0988)	(0.104)
Invasion × Income: Self-employment	-0.329	-0.469*	-0.232	-0.437
	(0.237)	(0.259)	(0.242)	(0.272)
Invasion × Income: Farming	0.121	0.00252	0.0502	-0.109
	(0.446)	(0.500)	(0.479)	(0.533)
Invasion × Income: Pensions	-0.409**	-0.336*	-0.410**	-0.372**
	(0.171)	(0.183)	(0.171)	(0.183)
Invasion × Income: Unemployment benefit	-0.471	-0.630	-0.865	-1.089*
	(0.567)	(0.563)	(0.612)	(0.627)
Invasion × Income: Other benefits	-0.198	-0.112	-0.0507	-0.0162
	(0.516)	(0.526)	(0.501)	(0.516)
Invasion × Income: Investments	1.791***	1.800***	0.534	0.609
	(0.684)	(0.695)	(0.680)	(0.669)
Invasion × Other income sources	0.432	0.489	0.395	0.371
	(0.383)	(0.376)	(0.370)	(0.381)
Country FE	Yes	Yes	Yes	Yes
Controls	No	Yes	No	Yes
N	5515	5370	5503	5359
R2	0.163	0.166	0.159	0.159
Mean Dep. var.	3.574	3.643	3.534	3.598

Note. We conduct heterogeneity analysis for the key control variables - age, gender and income. All specifications include country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions and 14 days bandwidth. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table H.4: The effect of the invasion on political trust. Heterogeneity by income.

	Trust in parliament		Trust in the EP	
	(1)	(2)	(3)	(4)
Invasion	0.294***	0.354***	0.165	0.249*
	(0.104)	(0.108)	(0.126)	(0.135)
Invasion × Income: Self-employment	-0.663**	-0.780***	-0.197	-0.482
	(0.269)	(0.289)	(0.283)	(0.306)
Invasion × Income: Farming	0.275	0.360	0.349	0.000290
	(0.517)	(0.549)	(0.580)	(0.560)
Invasion × Income: Pensions	-0.628***	-0.643***	-0.274	-0.230
	(0.183)	(0.195)	(0.221)	(0.243)
Invasion × Income: Unemployment benefit	-0.920	-1.132*	0.238	-0.0652
	(0.648)	(0.654)	(0.778)	(0.876)
Invasion × Income: Other benefits	-1.463***	-1.353***	-0.599	-0.193
	(0.483)	(0.497)	(0.813)	(0.833)
Invasion × Income: Investments	0.766	0.917	1.679*	1.971**
	(0.892)	(0.883)	(1.013)	(0.964)
Invasion × Other income sources	0.405	0.197	-0.188	-0.264
	(0.424)	(0.444)	(0.547)	(0.584)
Country FE	Yes	Yes	Yes	Yes
Controls	No	Yes	No	Yes
N	5515	5372	3662	3550
R2	0.157	0.166	0.0318	0.0430
Mean Dep. var.	4.365	4.436	4.768	4.764

Note. We conduct heterogeneity analysis for the key control variables - age, gender and income. All specifications include country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions and 14 days bandwidth. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: $^{*}\ p < 0.10$; $^{**}\ p < 0.05$; $^{***}\ p < 0.01$.

I   Results with 31 days bandwidth instead of 14 days

Table I.1: The effect of the invasion on political trust with 31 days bandwidth.

	Trust in politicians			Trust in parties		
	(1)	(2)	(3)	(4)	(5)	(6)
Invasion	0.443***	0.276***	0.307***	0.451***	0.280***	0.316***
	(0.0594)	(0.0668)	(0.0677)	(0.0588)	(0.0660)	(0.0671)
Country FE	No	Yes	Yes	No	Yes	Yes
Controls	No	No	Yes	No	No	Yes
N	6884	6884	6581	6863	6863	6561
R2	0.00788	0.127	0.141	0.00839	0.128	0.141
Mean Dep. var.	3.584	3.730	3.730	3.533	3.685	3.684

	Trust in the EP			Trust in parliament		
	(1)	(2)	(3)	(4)	(5)	(6)
Invasion	0.0940	0.120	0.135	0.328***	0.145**	0.153**
	(0.0688)	(0.0860)	(0.0871)	(0.0620)	(0.0695)	(0.0706)
Country FE	No	Yes	Yes	No	Yes	Yes
Controls	No	No	Yes	No	No	Yes
N	4703	4703	4463	6877	6877	6577
R2	0.000395	0.0163	0.0383	0.00392	0.122	0.142
Mean Dep. var.	4.769	4.765	4.764	4.365	4.500	4.502

Note: We use 31 days bandwidth in all specifications. We apply entropy balancing for the control group in regressions presented in columns (2), (3), (5) and (6). Specifications (2), (3), (5) and (6) include country fixed effects, while we also apply the full set of controls in specifications (3) and (6). Control variables include age, gender, education, marital status, income difficulties and source of income. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$. Full results are presented in tables I.2 and I.3.

Table I.2: The effect of the invasion on trust in politicians and parties with 31 days bandwidth.

	Trust in politicians			Trust in parties		
	(1)	(2)	(3)	(4)	(5)	(6)
Invasion	0.443***	0.276***	0.307***	0.451***	0.280***	0.316***
	(0.0594)	(0.0668)	(0.0677)	(0.0588)	(0.0660)	(0.0671)
Education			0.0359***			0.0320***
			(0.0100)			(0.00994)
Age			-0.00440*			-0.00548**
			(0.00266)			(0.00270)
Married/civil			0.155**			0.176**
			(0.0726)			(0.0719)
Female			0.00287			-0.0181
			(0.0683)			(0.0680)
Income difficulties			-0.200***			-0.173***
			(0.0463)			(0.0473)
Income: Self-employment			-0.233*			-0.219*
			(0.122)			(0.126)
Income: Farming			0.194			0.200
			(0.240)			(0.246)
Income: Pensions			0.129			0.129
			(0.112)			(0.111)
Income: Unemployment benefit			-0.289			-0.246
			(0.269)			(0.322)
Income: Other benefits			-0.300			-0.313
			(0.237)			(0.234)
Income: Investments			0.379			0.261
			(0.279)			(0.269)
Other income sources			-0.211			-0.0884
			(0.179)			(0.185)
Country FE	No	Yes	Yes	No	Yes	Yes
Controls	No	No	Yes	No	No	Yes
N	6884	6884	6581	6863	6863	6561
R2	0.00788	0.127	0.141	0.00839	0.128	0.141
Mean Dep. var.	3.584	3.730	3.730	3.533	3.685	3.684

Note: We use 31 days bandwidth in all specifications. We apply entropy balancing for the control group in regressions presented in columns (2), (3), (5) and (6). Specifications (2), (3), (5) and (6) include country fixed effects, while we also apply the full set of controls in specifications (3) and (6). Control variables include age, gender, education, marital status, income difficulties and source of income. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table I.3: The effect of the invasion on trust in the European Parliament and national parliament when using 31 days bandwidth.

	Trust in the EP			Trust in parliament		
	(1)	(2)	(3)	(4)	(5)	(6)
Invasion	0.0940	0.120	0.135	0.328***	0.145**	0.153**
	(0.0688)	(0.0860)	(0.0871)	(0.0620)	(0.0695)	(0.0706)
Education			0.0528***			0.0271***
			(0.0128)			(0.0105)
Age			-0.00995***			-0.00502*
			(0.00368)			(0.00285)
Married/civil			0.229**			0.230***
			(0.0940)			(0.0752)
Female			0.106			-0.0591
			(0.0881)			(0.0714)
Income difficulties			-0.137**			-0.280***
			(0.0615)			(0.0500)
Income: Self-employment			-0.149			-0.258**
			(0.144)			(0.131)
Income: Farming			0.243			0.255
			(0.243)			(0.216)
Income: Pensions			0.152			0.138
			(0.150)			(0.119)
Income: Unemployment benefit			-0.429			-0.547*
			(0.417)			(0.313)
Income: Other benefits			-0.608*			-0.680***
			(0.333)			(0.251)
Income: Investments			0.420			0.260
			(0.387)			(0.334)
Other income sources			-0.134			-0.0193
			(0.261)			(0.198)
Country FE	No	Yes	Yes	No	Yes	Yes
Controls	No	No	Yes	No	No	Yes
N	4703	4703	4463	6877	6877	6577
R2	0.000395	0.0163	0.0383	0.00392	0.122	0.142
Mean Dep. var.	4.769	4.765	4.764	4.365	4.500	4.502

Note: We use 31 days bandwidth in all specifications. We apply entropy balancing for the control group in regressions presented in columns (2), (3), (5) and (6). Specifications (2), (3), (5) and (6) include country fixed effects, while we also apply the full set of controls in specifications (3) and (6). Control variables include age, gender, education, marital status, income difficulties and source of income. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table I.4: The effect of the invasion on trust in politicians when using 31 days bandwidth.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
					Trust in politicians				
Invasion	0.443***	0.239***	0.308***	0.307***	0.307***	0.307***	0.307***	0.308***	0.307***
	(0.0594)	(0.0579)	(0.0681)	(0.0679)	(0.0679)	(0.0679)	(0.0679)	(0.0678)	(0.0676)
Education				0.0480***	0.0461***	0.0461***	0.0461***	0.0456***	0.0359***
				(0.00893)	(0.00970)	(0.00969)	(0.00969)	(0.00987)	(0.0100)
Age					-0.00170	-0.00170	-0.00170	-0.00437	-0.00440*
					(0.00206)	(0.00206)	(0.00206)	(0.00266)	(0.00266)
Married/civil					0.180**	0.181**	0.181**	0.174**	0.155**
					(0.0702)	(0.0702)	(0.0702)	(0.0726)	(0.0726)
Female						0.00331	0.00331	-0.00921	0.00286
						(0.0681)	(0.0681)	(0.0686)	(0.0683)
Income: Self-employment								-0.221*	-0.233*
								(0.122)	(0.122)
Income: Farming								0.138	0.194
								(0.237)	(0.240)
Income: Pensions								0.118	0.129
								(0.113)	(0.112)
Income: Unemployment benefit								-0.495*	-0.289
								(0.264)	(0.269)
Income: Other benefits								-0.525**	-0.300
								(0.237)	(0.237)
Income: Investments								0.398	0.379
								(0.291)	(0.279)
Other income sources								-0.281	-0.211
								(0.178)	(0.179)
Income difficulties									-0.200***
									(0.0463)
Country FE	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Weights	No	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N	6884	6884	6581	6581	6581	6581	6581	6581	6581
R2	0.00788	0.141	0.127	0.133	0.134	0.134	0.134	0.137	0.141
Mean Dep. var.	3.584	3.584	3.730	3.730	3.730	3.730	3.730	3.730	3.730

Note: The dependent variable in all specifications is trust in politicians. We use 31 days bandwidth in all specifications. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. Country FE correspond to country fixed effects. Weights correspond to entropy balancing for the control group. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table I.5: The effect of the invasion on trust in parties when using 31 days bandwidth.

				Trust in parties					
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
Invasion	0.451*** (0.0588)	0.255*** (0.0575)	0.318*** (0.0673)	0.317*** (0.0672)	0.317*** (0.0671)	0.317*** (0.0671)	0.317*** (0.0671)	0.317*** (0.0672)	0.316*** (0.0671)
Education				0.0444*** (0.00879)	0.0403*** (0.00961)	0.0402*** (0.00960)	0.0402*** (0.00960)	0.0403*** (0.00973)	0.0320*** (0.00994)
Age					-0.00298 (0.00207)	-0.00297 (0.00207)	-0.00297 (0.00207)	-0.00547** (0.00270)	-0.00548** (0.00270)
Married/civil					0.195*** (0.0694)	0.194*** (0.0694)	0.194*** (0.0694)	0.193*** (0.0717)	0.176** (0.0718)
Female						-0.0164 (0.0673)	-0.0164 (0.0673)	-0.0285 (0.0681)	-0.0181 (0.0680)
Income: Self-employment								-0.209* (0.126)	-0.219* (0.126)
Income: Farming								0.150 (0.245)	0.200 (0.246)
Income: Pensions								0.119 (0.111)	0.129 (0.111)
Income: Unemployment benefit								-0.427 (0.317)	-0.246 (0.322)
Income: Other benefits								-0.509** (0.233)	-0.313 (0.234)
Income: Investments								0.277 (0.272)	0.261 (0.269)
Other income sources								-0.149 (0.184)	-0.0884 (0.185)
Income difficulties									-0.173*** (0.0473)
Country FE	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Weights	No	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N	6863	6863	6561	6561	6561	6561	6561	6561	6561
R2	0.00839	0.142	0.129	0.134	0.135	0.135	0.135	0.138	0.141
Mean Dep. var.	3.533	3.533	3.684	3.684	3.684	3.684	3.684	3.684	3.684

Note: The dependent variable in all specifications is trust in political parties. We use 31 days bandwidth in all specifications. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. Country FE correspond to country fixed effects. Weights correspond to entropy balancing for the control group. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table I.6: The effect of the invasion on trust in parliament when using 31 days bandwidth.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
					Trust in parliament				
Invasion	0.328***	0.113*	0.155**	0.155**	0.154**	0.154**	0.154**	0.154**	0.153**
	(0.0620)	(0.0608)	(0.0712)	(0.0712)	(0.0712)	(0.0712)	(0.0712)	(0.0710)	(0.0706)
Education				0.0453***	0.0428***	0.0426***	0.0426***	0.0406***	0.0271***
				(0.00939)	(0.0101)	(0.0101)	(0.0101)	(0.0103)	(0.0105)
Age					-0.00227	-0.00225	-0.00225	-0.00500*	-0.00502*
					(0.00220)	(0.00220)	(0.00220)	(0.00285)	(0.00285)
Married/civil					0.271***	0.269***	0.269***	0.256***	0.230***
					(0.0740)	(0.0739)	(0.0739)	(0.0755)	(0.0752)
Female						-0.0626	-0.0626	-0.0762	-0.0591
						(0.0715)	(0.0715)	(0.0719)	(0.0714)
Income: Self-employment								-0.243*	-0.258**
								(0.132)	(0.131)
Income: Farming								0.174	0.256
								(0.214)	(0.216)
Income: Pensions								0.122	0.138
								(0.119)	(0.119)
Income: Unemployment benefit								-0.836***	-0.547*
								(0.307)	(0.313)
Income: Other benefits								-0.990***	-0.680***
								(0.250)	(0.251)
Income: Investments								0.286	0.260
								(0.344)	(0.334)
Other income sources								-0.116	-0.0192
								(0.196)	(0.198)
Income difficulties									-0.280***
									(0.0500)
Country FE	No	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Weights	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N	6877	6877	6577	6577	6577	6577	6577	6577	6577
R2	0.00392	0.135	0.122	0.127	0.129	0.130	0.130	0.136	0.142
Mean Dep. var.	4.365	4.365	4.502	4.502	4.502	4.502	4.502	4.502	4.502

Note: The dependent variable in all specifications is trust in national parliament. We use 31 days bandwidth in all specifications. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. Country FE correspond to country fixed effects. Weights correspond to entropy balancing for the control group. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table I.7: The effect of the invasion on trust in the European Parliament when using 31 days bandwidth.

	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
					Trust in the European Parliament				
Invasion	0.169*** (0.0619)	0.0744 (0.0641)	0.120 (0.0758)	0.117 (0.0755)	0.117 (0.0750)	0.118 (0.0750)	0.118 (0.0750)	0.119 (0.0749)	0.120 (0.0748)
Education				0.0725*** (0.00996)	0.0577*** (0.0107)	0.0580*** (0.0107)	0.0580*** (0.0107)	0.0581*** (0.0109)	0.0489*** (0.0111)
Age					-0.00974*** (0.00234)	-0.00975*** (0.00234)	-0.00975*** (0.00234)	-0.0127*** (0.00312)	-0.0128*** (0.00312)
Married/civil					0.185** (0.0776)	0.188** (0.0776)	0.188** (0.0776)	0.180** (0.0806)	0.161** (0.0811)
Female						0.0947 (0.0751)	0.0947 (0.0751)	0.0893 (0.0754)	0.101 (0.0754)
Income: Self-employment								-0.140 (0.133)	-0.149 (0.133)
Income: Farming								0.364 (0.224)	0.415* (0.225)
Income: Pensions								0.164 (0.128)	0.176 (0.128)
Income: Unemployment benefit								-0.511 (0.396)	-0.312 (0.402)
Income: Other benefits								-0.821*** (0.270)	-0.604** (0.271)
Income: Investments								0.114 (0.357)	0.0971 (0.346)
Other income sources								-0.0948 (0.222)	-0.0265 (0.226)
Income difficulties									-0.191*** (0.0530)
Country FE	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Weights	No	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N	6614	6614	6321	6321	6321	6321	6321	6321	6321
R2	0.00109	0.0310	0.0269	0.0391	0.0437	0.0441	0.0441	0.0484	0.0517
Mean Dep. var.	4.693	4.693	4.751	4.751	4.751	4.751	4.751	4.751	4.751

Note: The dependent variable in all specifications is trust in the European Parliament. We use 31 days bandwidth in all specifications. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. Country FE correspond to country fixed effects. Weights correspond to entropy balancing for the control group. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: $* p < 0.10$; $** p < 0.05$; $*** p < 0.01$.

72

Table I.8: The effect of the invasion on trust in the United Nations when using 31 days bandwidth.

					Trust in the United Nations				
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
Invasion	0.103 (0.0631)	-0.00915 (0.0643)	0.0267 (0.0747)	0.0280 (0.0745)	0.0270 (0.0742)	0.0270 (0.0742)	0.0270 (0.0742)	0.0279 (0.0740)	0.0294 (0.0738)
Education				0.0612*** (0.00993)	0.0501*** (0.0107)	0.0502*** (0.0107)	0.0502*** (0.0107)	0.0515*** (0.0110)	0.0416*** (0.0112)
Age					-0.00762*** (0.00228)	-0.00762*** (0.00228)	-0.00762*** (0.00228)	-0.0109*** (0.00309)	-0.0110*** (0.00308)
Married/civil					0.193** (0.0769)	0.194** (0.0770)	0.194** (0.0770)	0.196** (0.0786)	0.176** (0.0787)
Female						0.0670 (0.0742)	0.0670 (0.0742)	0.0577 (0.0740)	0.0707 (0.0736)
Income: Self-employment								-0.201 (0.126)	-0.211* (0.126)
Income: Farming								0.466** (0.208)	0.525** (0.207)
Income: Pensions								0.201 (0.127)	0.215* (0.127)
Income: Unemployment benefit								-0.604* (0.336)	-0.377 (0.340)
Income: Other benefits								-0.863*** (0.293)	-0.628** (0.293)
Income: Investments								0.160 (0.427)	0.140 (0.414)
Other income sources								0.164 (0.237)	0.237 (0.242)
Income difficulties									-0.208*** (0.0522)
Country FE	No	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Weights	No	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N	6541	6541	6255	6255	6255	6255	6255	6255	6255
R2	0.000400	0.0515	0.0598	0.0683	0.0714	0.0716	0.0716	0.0774	0.0813
Mean Dep. var.	5.016	5.016	5.082	5.082	5.082	5.082	5.082	5.082	5.082

Note: The dependent variable in all specifications is trust in the United Nations. We use 31 days bandwidth in all specifications. The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. Country FE correspond to country fixed effects. Weights correspond to entropy balancing for the control group. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table I.9: The effect of the invasion with trend when using 31 days bandwidth.

	Trust in politicians		Trust in parties	
	(1)	(2)	(3)	(4)
Invasion	0.272***	0.302***	0.287***	0.324***
	(0.0669)	(0.0675)	(0.0659)	(0.0667)
Trend	0.00205	0.00210	-0.00327	-0.00325
	(0.00357)	(0.00345)	(0.00331)	(0.00318)
N	6884	6581	6863	6561
R2	0.127	0.141	0.128	0.141
Mean Dep. var.	3.730	3.730	3.685	3.684

	Trust in parliament		Trust in the EP	
	(1)	(2)	(3)	(4)
Invasion	0.133*	0.141**	0.116	0.131
	(0.0698)	(0.0709)	(0.0861)	(0.0869)
Trend	0.00586	0.00532	0.00186	0.00200
	(0.00400)	(0.00394)	(0.00464)	(0.00444)
Weights	Yes	Yes	Yes	Yes
Country FE	Yes	Yes	Yes	Yes
Controls	No	Yes	No	Yes
N	6877	6577	4703	4463
R2	0.122	0.143	0.0163	0.0383
Mean Dep. var.	4.500	4.502	4.765	4.764

Note: The invasion variable is a dummy taking the value one if the respondent was interviewed after the Russian invasion, and zero otherwise. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: * $p < 0.10$; ** $p < 0.05$; *** $p < 0.01$.

Table I.10: The effect of the invasion on satisfaction with democracy and support for the EU when using 31 days bandwidth.

	Satisfaction with democracy		Support for the EU	
	(1)	(2)	(3)	(4)
Invasion	0.134**	0.166**	0.233***	0.250***
	(0.0653)	(0.0662)	(0.0700)	(0.0702)
Country FE	Yes	Yes	Yes	Yes
Controls	No	Yes	No	Yes
N	6856	6566	6541	6257
R2	0.150	0.168	0.0646	0.0962
Mean Dep. var.	5.323	5.330	5.128	5.117

Note: This table shows results for our analyses of two additional dependent variables: the first is satisfaction with Democracy, which is measured with a question asking respondents how satisfied with the way democracy works in country; and the second dependent variable is support for the EU is measured, which is measured with a question asking respondents whether European unification go further or gone too far. We use 31 days bandwidth in all specifications. All specifications includes country fixed effects. Control variables include age, gender, education, marital status, income difficulties and source of income. We apply entropy balancing for the control group in all regressions. Robust standard errors are adjusted at the individual level. Coefficients that are significantly different from zero are denoted by the following system: $^{*}\, p < 0.10$; $^{**}\, p < 0.05$; $^{***}\, p < 0.01$.

J Literature and Theory

J.1 Literature on relevance, determinants and consequences of trust

The literature on political trust is vast, and we therefore cannot do it justice in the necessarily short review of a letter. Instead, our review emphasises four main takeaways from the literature: (1) trust is a well-defined concept which can be applied to both political actors and institutions, as we do in this letter; (2) the concept of trust has been extensively and consistently measured using surveys; (3) a wide range of individual and national level factors are associated with trust, but the time it takes for distinct effects to materialise differs between factors; and (4) trust has been declining in many democracies with important economic, social and political consequences. We discuss each point in more detail in the following paragraphs, but given the vast scholarship on this topic, we only refer to some studies for illustrative purposes rather than providing an exhaustive review.

First, the state of the art provides a solid conceptualization of what trust is and how it should be defined (see Uslaner, 2017, for a recent review). Following Bauer and Freitag (2018, pp. 2-30), a person A "trusts (judges the trustworthiness of) a trustee B concerning some behavior X in context Y at time t". This trust in a particular behavior is not neutral but instead has a positive connotation: trust is a "belief that another person or institution will act consistently with their expectations of positive behavior" (OECD, 2017, p. 10). Within the parameters of this broad definition, one can further differentiate between more or less diffuse recipients of trust (e.g., Norris, 2011). Building on Easton (1965), Petrarca, Giebler and Weßels (2022, p. 330) distinguishes between two main potential recipients of trust:

"national parliaments, as an institutional recipient, and political parties, as actor-centered recipients" (Petrarca, Giebler and Weßels, 2022, p. 330). In our letter, we include both trust in the national parliament and political parties, as well as trust in politicians.

Second, we follow a very wide range of studies[1] using surveys to measure political trust. Although there have been long-standing debates about the use of surveys and their shortcomings (Glaeser and et al., 2000; Fehr and et al., 2003; Johnson and Mislin, 2012), more recent experimental evidence has corroborated the validity and reliability of survey measures (Johnson and Mislin, 2011; Murtin and et al., 2018; González and Smith, 2017). Using standard and widely-used surveys such as the European Social Survey, as we do in our letter, also makes sense from the perspective of contributing to the quantitative literature on the topic that has relied on the European Social Survey or very similar trust questions from other surveys (see Devine and Valgarðsson, 2024, for a recent survey), and we see this endeavor as complementary to the more qualitative studies on this topic.

Third, a wide range of factors has been shown to matter for trust, at both the individual and national levels, including family background, education, age, gender, class, and occupation, as well as the behavior, corruption, and competence of political leaders and institutions (Anderson and Tverdova, 2003; Ares and Hernández, 2017; Bjørnskov, 2006; Delhey and Newton, 2003; Hardin, 2002; Keele, 2007; Li and Fung, 2012; Rothstein and Uslaner, 2005; Mayne and Hakhverdian, 2017; Warren, 1999; Zmerli and Hooghe, 2016). One can further distinguish (cf. Devine and Valgarðsson, 2024, Figure 1) between longer-term factors (e.g., early life socialization, family background, growing up in a particular neigh-

---

[1] Uslaner (2017); Bauer and Fatke (2014); De Juan and Pierskalla (2016); Dunn (2012); Ellinas and Lamprianou (2014); Hooghe, Marien and Oser (2017); Marien (2011); Reitan, Gustafsson and Blekesaune (2015).

bourhood and as part of a particular generation) which imply a relatively stable degree of trust in life subsequently (Almond and Verba, 1963; Dalton, 2004; Freitag and Ackermann, 2016; Inglehart, 1997; Putnam, 1995), and short-term factors, such as government performance (e.g., Armingeon and Ceka, 2014; Chanley, Rudolph and Rahn, 2000; Haugsgjerd and Kumlin, 2020), or even short-term shocks, such as terrorist attacks, foreign policy developments, visits from diplomats, elections abroad, and pandemics (e.g., Nägel, Nivette and Czymara, 2024; Dinesen and Jæger, 2013; van der Meer, Steenvoorden and Ouattara, 2023; Stevenson and Wolfers, 2011; Vlandas and Halikiopoulou, 2024). In this letter, we explore the effect of a shock that has not previously received attention.

Finally, according to a large number of studies that use a range of different measures, trust has been declining in most advanced democracies (Bøggild, 2020; Thomassen and van Ham, 2017; Budge, Newton and et al., 1997; Citrin and Stoker, 2018; Dalton, 2004; Fuchs and Klingemann, 1995; Kaase and Newton, 1995; Norris, 2011; Schmitter and Trechsel, 2004; Levi and Stoker, 2000). This phenomenon raises significant concerns due to the far-reaching consequences of trust on crucial political and economic aspects such as political engagement, voter discontent, anti-system sentiments, populism, collaborative efforts, institutional legitimacy, operational efficacy, public health, crime rates, economic prosperity, and overall societal well-being (Ahn and Hemmings, 2000; Algan and Cahuc, 2010, 2013; Bélanger and Aarts, 2006; Boarini and et al., 2012; Brown and et al., 2006; Buonanno, Montolio and Vanin, 2009; Cheles, Ferguson and Vaughan, 1995; Craig and Maggiotto, 1981; Helliwell and Wang, 2010; Lindström, 2005; Lochner and et al., 2003; Lubbers, Gijsberts and Scheepers, 2002; Mishler and Rose, 2001; Muller, Jukam and Seligson, 1982; Putnam, 1993; Temple, 2000). Therefore, in the context of declining trust and the adverse effects it engenders, un-

derstanding the drivers of trust is important, both theoretically and for policy.

J.2 Location in wider literature on conflicts

This letter is focused on the interaction between wars and conflicts on the one hand, and political trust on the other hand. Table J.1 maps out the types of outcomes studied in the literature depending on a country's involvement in a conflict, and situates our contribution in this literature. Much of the existing research is located in cells A and B, which include studies on the direct effects of war on the level of trust and the attitudes of individuals living in nations that are directly involved in a conflict (Baker and Oneal, 2001; Bauer et al., 2016; Baum and Groeling, 2010; Eichenberg, 2005, 2006; Eichenberg and Stoll, 2017; Erikson and Stoker, 2011; Gartner, Segura and Wilkening, 1997; Gershkoff and Kushner, 2005; Hallin, 1984; Hintson and Vaishnav, 2023; Holsti, 2004; Isernia, Juhasz and Rattinger, 2002; Jentleson and Britton, 1998; Karol and Miguel, 2007; Koch, 2011; Koch and Nicholson, 2016; McCormick and Wittkopf, 1990; Mueller, 1970, 1973, 1994; Reifler et al., 2014; Schreiber, 1976; Verba et al., 1967).

Table J.1: Degree of involvement in conflict and type of attitudes

Countries' involvement (below)	Dependent variable (below)	
	Other attitudes	*Political trust*
Direct	A: Studies on attitudes towards conflicts in directly involved countries	B: Studies on political trust in warring countries
Indirect	C: Studies focused on war-related attitudes in countries that are not directly involved	D: This letter focuses on political trust in countries that are not directly involved

From these two strands of literature, there are strong reasons to expect that wars and conflicts will affect foreign as well as domestic policy attitudes toward the conflict and the government, respectively. However, there are less clear expectations about potential

changes in the views and attitudes of individuals living in non-belligerent countries, which are not directly involved militarily and will therefore face lower threats to their sovereignty, bear lower economic costs, and avoid the destruction of infrastructure or loss of military and civilian lives. Although such countries may still be indirectly impacted, for instance through economic consequences that are created by global instability and/or if they offer military or economic support to the affected countries, the theoretical mechanisms linking external conflicts to domestic political trust in these contexts remain unclear.

Moreover, some existing studies explore foreign policy opinions and stances on the war among individuals living in non-involved countries, captured in cell C in table J.1 (Furia and Lucas, 2006; Eichenberg, 2006; Furia and Lucas, 2006; de Mesquita and Downs, 2006; Telhami, 2003; Goldsmith, Horiuchi and Inoguchi, 2005). Taken together, these studies suggest that Western democracies' military interventions in predominantly non-democratic, non-Western nations have affected attitudes toward these conflicts, even in countries that were not directly targeted. Closest to this letter, Gehring (2022) explored how the Russian attack of Ukraine in 2014 bolstered support for European integration, particularly in Baltic countries that faced a higher perceived or real threats from Russia. More recently, Balcells, Tellez and Villamil (2024) find evidence that the most recent invasion of Ukraine had a positive effect on Spanish nationalism but not on regional identities.

While both studies are valuable in analysing the impact of the past and present Russian invasion of Ukraine, the first article focused on an older and much less pronounced security threat for Europe, while neither articles considered the effects on political trust across several European countries. In this letter, we study the trust-related attitudes of people living in several European countries that were not directly involved in the conflict started

by Russia's invasion of Ukraine (cell D in table J.1). Crucially, the political regime of the attacker country differed from that of the attacked country: Russia, a non-Western, illiberal and authoritarian state (Freedom House, 2023) attacked a democracy, in this case Ukraine, which had been getting progressively closer, politically and economically, to Europe. This difference in political regime in turn could matter given the potential affinities between democracies, if their well-documented, albeit debated, reluctance to wage wars with each other translates into a 'transnational rally around the flag' and lead to greater political trust.

J.3   Linking conflicts abroad to political trust at home

In our analysis, the Russian invasion of Ukraine serves as a "bundled treatment" (Enos et al., 2019) combining a range of shocks - economic, migration, policy, and security-related - each distinct in nature and unfolding over different timelines. Survey respondents were initially treated with the receipt of the news that Russia had invaded Ukraine. Shortly after, governments made public announcements about the war and its likely implications. Hence, both the news and the announcement could in principle shape people's perceptions of the extent of the security threats to their country and livelihoods, as they receive new information via print media, radio broadcasts, television, digital platforms, and online searches. For instance, Figure A.4 shows Google searches for Ukraine significantly increased following the start of the invasion.

In addition, there is a range of descriptive evidence linking the news of the invasion to heightened threat perceptions in the media. One way to measure how the information shock of the invasion was delivered and mediated by the media and journalists is shown in Figure J.2 which presents results for the prevalence of different word mentions in Nexis Lexis news, including mentions of "Russian invasion of Europe" and "Nuclear war", which all increased after the start of the invasion, while mentions of "Russia" and "Third World War" also reached new heights. This framing of the invasion as potentially leading to a Russian invasion of Europe, a nuclear war, and a third world war can be expected to shape how the news of the invasion is received and perceived by the European public.
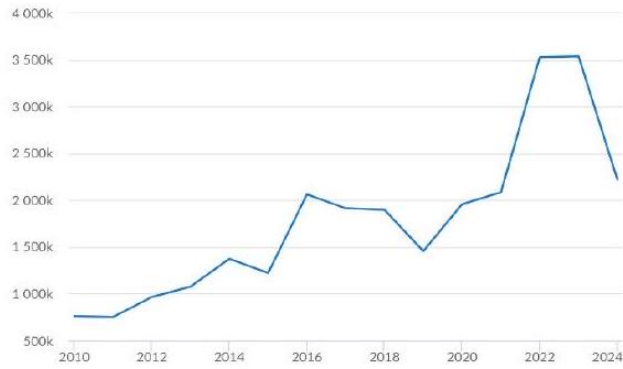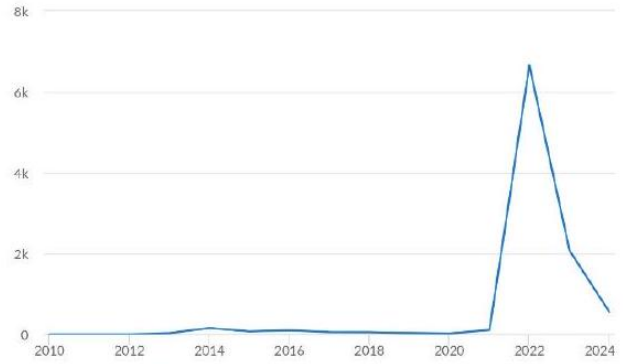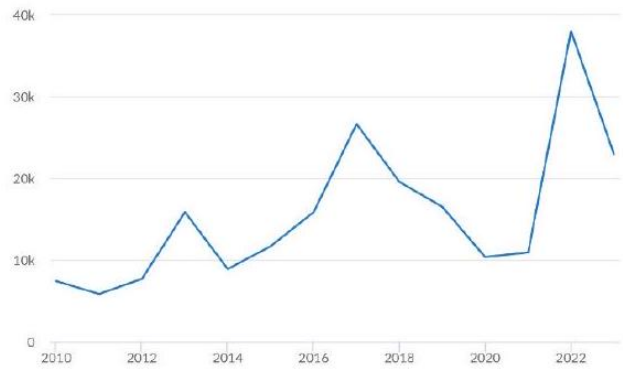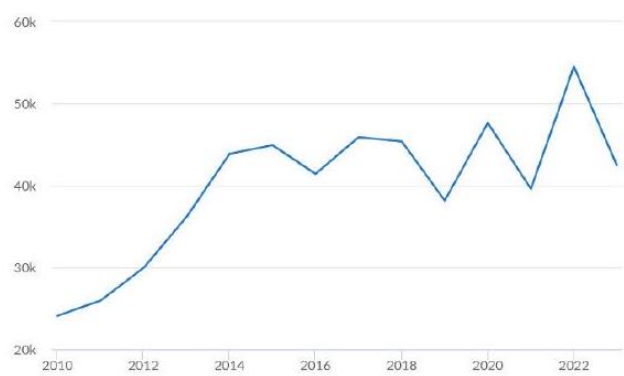
Figure J.1: Mentions of "Russia" (top left cell), "Russian invasion of Europe" (top right cell) "Nuclear war" (bottom left cell) and "Third World War" (bottom right cell) in the news as captured by Nexis news database
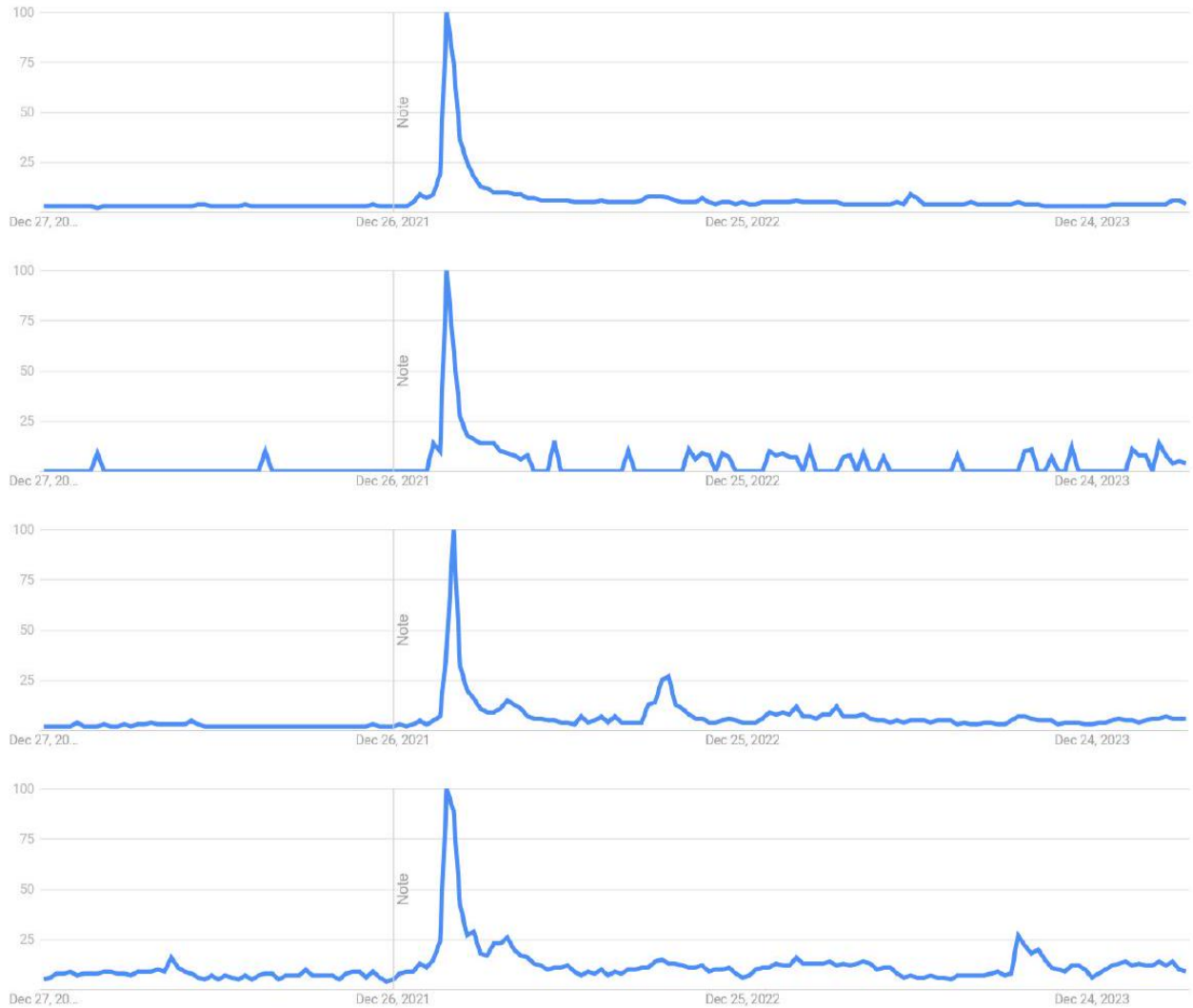
Figure J.2: Mentions of "Russia" (top row), "Russian invasion of Europe" (second row), "Nuclear war" (third row), and "Third World War" (bottom row) in Google trends database

In turn, this information shock of the Russian invasion of Ukraine can then lead to heightened (perceived or real) security threats to people in Europe, which can then increase political trust. Unfortunately, the European Social Survey, which would have allowed us to use the same design to estimate the causal effect of the invasion on threat perceptions, does not include questions about perceived threats. Instead, we consider other surveys with fieldwork that do not overlap with the timing of the invasion, thereby representing more

descriptive evidence: various Eurobarometer surveys suggest that many European citizens were worried about the war, how it would develop and the risk of possible escalation to a third world or nuclear war (European Commission, 2022).[2] Similarly, Figure J.3 shows that Google searches of the words "Russia", "Russian invasion of Europe", "Nuclear War", and "Third World War" all increased drastically when the invasion started.

After the first few weeks following Russia's military attack on Ukraine, people living in Europe can no longer be assumed to only be treated with announcements and news of the war. Indeed, western governments adopted different policies to sanction Russia and provide economic as well as military assistance to Ukraine (Meissner and Graziani, 2023; Council of the EU and the European Council, 2023). Governments' policy responses to the conflict could in turn influence people's satisfaction with the government, and hence trust in political institutions and actors in Europe, if they are seen as appropriate and efficient. Consistent with this possibility, public support for these measures appeared strong across Europe, with surveys revealing that the vast majority of respondents wanted their governments to provide military aid to Ukraine and to impose economic sanctions on Russia.[3] In addition, we find that the Russian invasion had a positive effect on satisfaction with democracy, the government, and the state of the national economy in the country (Figure G.1 and Figure J.3), although the effect disappears in the medium run for the latter two variables. This increase in satisfaction should also result in higher political trust in the short run, but this effect may also subsequently subside over time, in line with the 'opinion leadership

---

[2] https://www.europarl.europa.eu/at-your-service/files/be-heard/eurobarometer/2022/public-opinion-on-the-warin-ukraine/en-public-opinion-on-the-war-in-ukraine-20220401.pdf https://www.europarl.europa.eu/at-your-service/files/be-heard/eurobarometer/2022/public-opinion-on-the-warin-ukraine/en-public-opinion-on-the-war-in-ukraine-20220401.pdf

[3] https://europa.eu/eurobarometer/surveys/detail/2772

school': while political and media elites are initially reluctant to criticize political elites and institutions in times of crisis, this unity may not last as disagreements emerge over the management of the crisis and evaluations of the policy response resume, hence shaping the duration of the effect (Hetherington and Nelson, 2003).

Moreover, the Russian invasion of Ukraine itself and the policies that Western governments adopted thereafter, brought about important negative developments in terms of investment and trade flows, energy price hikes increasing inflation, as well as a deterioration in labour and financial markets (see Table J.2). Although there is a large literature on the linkages between conflicts and wars and demands for redistribution and welfare state expansion (Marshall and et al., 1964; Nettle and Saxe, 2020; Tilly, 1975; Scheve and Stasavage, 2010, 2012; Obinger and H. Schmitt, 2018; Obinger, Petersen and Starke, 2018; H. and Schmitt, 2020; Voors et al., 2012; Piketty, 2014; Alesina and Giuliano, 2011; Skocpol, 1995; Dryzek and Goodin, 1986; Castles, 2010; Rehm, 2016; Kuziemko et al., 2015; Gualtieri, Nicolini and Sabatini, 2019), it has not considered explicitly considered the potential consequences for political trust. Since insecurity is associated with lower political trust (Citrin and Stoker, 2018; Wroe, 2016; Rohde, 2023; Foster and Frieden, 2017), the negative economic effects of foreign conflicts could decrease political trust in Europe over the medium to long term. However, we do not find evidence to support this expectation: the invasion did not have a statistically significant impact on perceived income insecurity (Figure J.3), and the invasion's effect on political trust was positive.

Finally, about 7.5 million Ukrainians over time sought refuge in Europe, which could have been expected to create concerns and resentment in receiving countries, for instance leading to anti-immigration attitudes and voting for radical right parties (Scheve and Slaugh-

(a) Satisfaction with the government

(b) Satisfaction with present state of economy in country

(c) Subjective income insecurity

(d) Immigration is good for the economy
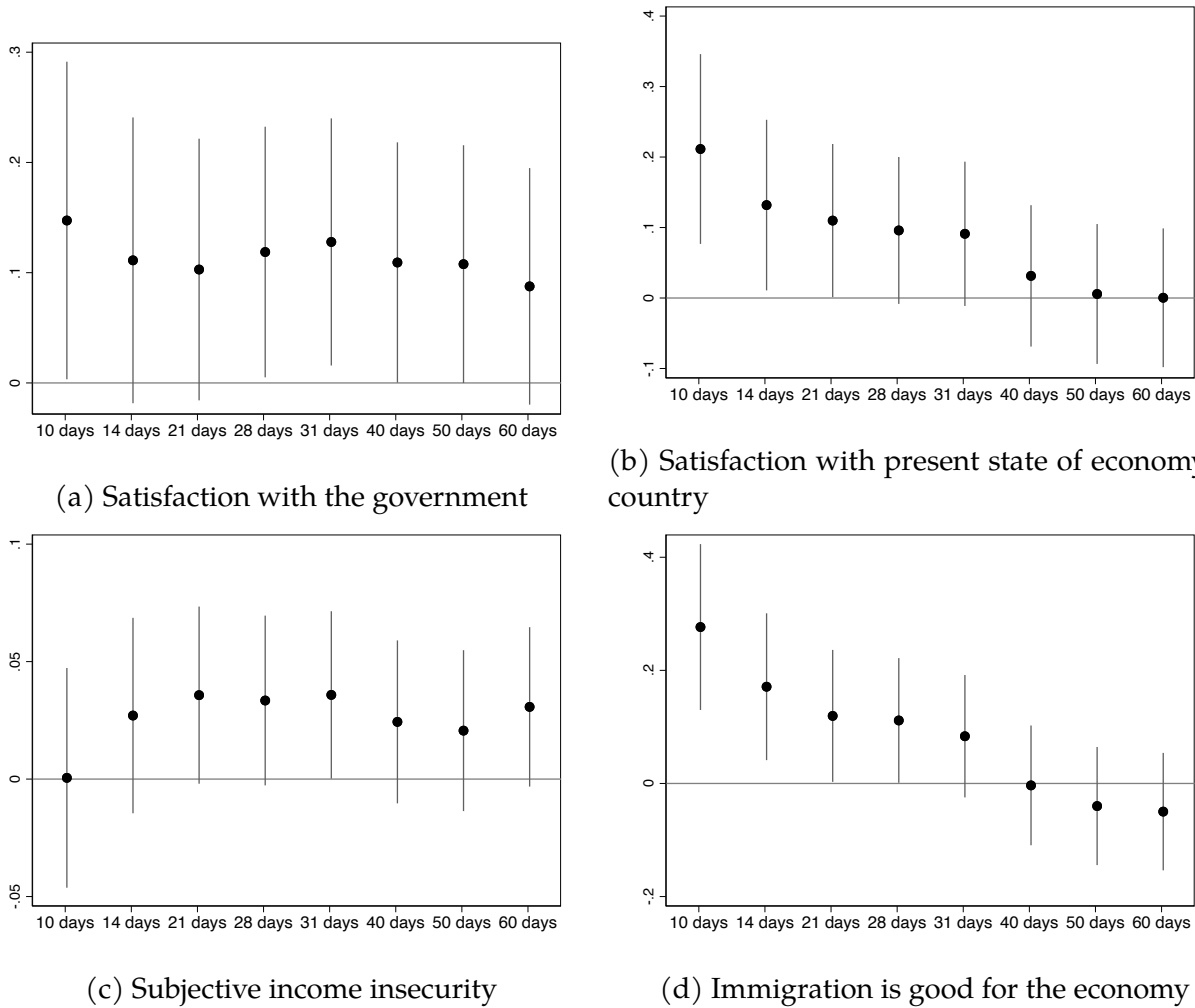
Figure J.3: Effect of invasion on satisfaction and insecurity

Note: This figure plots the estimates of the effect of the invasion of Ukraine on various dimensions. Circles are OLS coefficient estimates from distinct regressions of each dependent variable on a dummy variable taking value one if respondents were interviewed after the start of the invasion, and zero otherwise, for different time bandwidths. All regressions include controls (educational level, age, marital status, gender, difficulties with income and income source), country fixed effects and entropy weights. Vertical bars are 90 per cent confidence intervals calculated with robust standard errors. The European countries are Belgium, Switzerland, Germany, Estonia, Finland, United Kingdom, Ireland, Netherlands, Norway, and Sweden.

ter, 2001; Mayda, 2006; Facchini and Mayda, 2009; Hanson, Scheve and Slaughter, 2007; Steinmayr, 2021; Dinas et al., 2019; Dancygier and Donnelly, 2013). Although it is not a priori clear whether these effects should be expected to reduce political trust, our findings do not in any case support this conjecture since perceptions of immigration's economic impact improved after the invasion (Figure J.3).

Table J.2: Inflation in selected countries in 2021 and 2022

Year month	EU27	Euro area	BE	IE	GR	Italy	NTH	PT	NO	SWI	MON	NM
2021 − 01	1.2	0.9	0.6	-0.1	-2.4	0.7	1.6	0.2	2.7	-0.6	-0.7	2.6
2021 − 02	1.3	0.9	0.3	-0.4	-1.9	1	1.9	0.3	3.6	-0.4	-0.1	2.5
2021 − 03	1.7	1.3	1.6	0.1	-2	0.6	1.9	0.1	3.4	-0.2	0.6	2.7
2021 − 04	2	1.6	2.1	1.1	-1.1	1	1.7	-0.1	3.2	-0.1	1.8	3.1
2021 − 05	2.3	2	2.5	1.9	-1.2	1.2	2	0.5	2.8	0.3	2.3	3.3
2021 − 06	2.2	1.9	2.6	1.6	0.6	1.3	1.7	-0.6	3	0.5	2.8	2.3
2021 − 07	2.5	2.2	1.4	2.2	0.7	1	1.4	1.1	3.3	0.5	3.6	2.8
2021 − 08	3.2	3	4.7	3	1.2	2.5	2.7	1.3	3.8	0.8	3.8	3.3
2021 − 09	3.6	3.4	3.8	3.8	1.9	2.9	3	1.3	4.8	0.8	3.5	4
2021 − 10	4.4	4.1	5.4	5.1	2.8	3.2	3.7	1.8	4	1.3	3.9	4.7
2021 − 11	5.2	4.9	7.1	5.4	4	3.9	5.9	2.6	5.8	1.5	4.4	4.8
2021 − 12	5.3	5	6.6	5.7	4.4	4.2	6.4	2.8	6.1	1.3	4.5	4.9
2022 − 01	5.6	5.1	8.5	5	5.5	5.1	7.6	3.4	3.1	1.4	5.5	6.7
2022 − 02	6.2	5.9	9.5	5.7	6.3	6.2	7.3	4.4	3.5	1.9	6.4	7.7
2022 − 03	7.8	7.4	9.3	6.9	8	6.8	11.7	5.5	4.7	2.2	8.7	9
2022 − 04	8.1	7.5	9.3	7.3	9.1	6.3	11.2	7.4	5.9	2.3	10.2	10.6
2022 − 05	8.8	8.1	9.9	8.3	10.5	7.3	10.2	8.1	6.2	2.7	10.6	11.9
2022 − 06	9.6	8.7	10.5	9.6	11.6	8.5	9.9	9	7	3.2	11.9	14.5

Note: Eurostat CPI inflation data.

We summarise the different potential effects of the Russian invasion of Ukraine on non-involved European countries in Table J.3. The immediate receipt of the news appears to have increased the threat perception of the European public: google searches, media mentions and survey evidence all point to greater concerns about military conflicts, nuclear threats and the possibility of an escalating war in Europe and beyond. This makes us expect a rally round the flag raising political trust. This expectation of a positive short-term

effect driven by a threat mechanism is consistent with the 'patriotism school': at times of crisis and greater threat, people rally around political actors and institutions in a show of national unity (Hetherington and Nelson, 2003). In the medium to long term, the effects of the war on the economy and migration flow into Europe, as well as the government policy responses to the invasion, could also affect trust. Inflation and migration flow increased as the invasion continued in the medium to long term, but this does not appear to have undermined the government: the invasion had a positive effect on satisfaction with democracy, with the government and with the national economy, as well as positive assessments of immigration's impact on economy, whereas it had no effect on subjective income insecurity.

Considering these different dynamics jointly, the effect of the invasion on political trust could culminate in the medium term. On the one hand, the threat effect may subside over time, which would make the impact plateau on trust plateau. On the other hand, the Russian invasion of Ukraine led to policy responses that appear to have been well-received in Europe, but this effect may also subsequently subside over time. This would be consistent with the 'opinion leadership school' whereby political and media elites are initially reluctant to criticize political elites and institutions at times of crisis, but this unity is short-lived and over time disagreements over the management of the crisis and evaluations of the policy response resume, hence shaping the duration of the effect (Hetherington and Nelson, 2003).

Table J.3: Short run positive effects versus medium run negative effects of invasion on trust

Mechanisms	Temporal dimension	
	Short run (< 14 days)	*Medium (> 21 days) to long run (> 50 days)*
Information about invasion	A-Expected positive effect on political trust: - Invasion leads to greater perceived threats to European countries and their democratic political regime - Higher perceived threats lead to a 'rally round the flag' of people around their political institutions and actors	B - Expected positive effect on political trust falls over time: - Effect of invasion on threat perceptions plateaus, so no further increase of trust - Threat perception subsides as conflict does not spill over into other countries, so effect of invasion on trust also decreases
Real and policy effects of invasion	C-Expected small positive effect on political trust: - 'Real' consequences not (yet) felt by wider public; - Policy announcements could be well-received by public - We find increased satisfaction with government consistent with a positive response to announcements	D-Expected negative effect on political trust: - Negative economic shocks could increase subjective individual economic insecurity, but we find no evidence for this effect - Migration flows could create dissatisfaction, but we find positive effects on perceptions of immigration

K Evidence on other foreign conflicts and/or other countries

The previous two sections have, first, located our letter in the wider literature on conflicts and attitudes, and second, explored potential mechanisms linking the Russian invasion of Ukraine to political trust in European countries: an informational threat mechanism and a set of non-informational, real effects on policies and outcomes. Although European countries were not directly involved in the conflict, they were geographically close to the conflict and were supportive of Ukraine, which had been getting closer to Europe and further entrenched its liberal democratic institutions, whereas Russia is seen as a geopolitical threat and an authoritarian illiberal state. Thus, a question emerges about whether our findings travel to other cases with different degrees of proximity to conflicts and various configurations of political regime alignment between the attacker country, attacked country, and non-attacked country under consideration.

Proximity to the conflict could increase the real and perceived risk of the war spilling over to non-involved, but geographically close countries, as well as increasing some of the real effects; for example in the case of Europe, migration flows were substantial and disrupted energy supplies fed into inflation. Thus, democracies that are very far away, for example in Latin America, may not experience the same degree of threat from the invasion of Ukraine. Similarly, US interventions in the Middle East in the early 2000s were relatively far from European countries, which made a direct spill-over into European territories highly unlikely and reduced the threat effect of the invasion on non-involved countries. In addition to geographic distance, the notion that the public relates differently to conflicts abroad

depending on the symmetry of political regimes of the involved parties aligns with the observed sympathies and solidarity between democracies documented in democratic peace theory (Johns and Davies, 2012; Tomz and Weeks, 2013; Bell and Quek, 2018; Mousseau, 2000, 2003; Bear and Braumoeller, 1997; Owen, 2005; Poznansky, 2015; Raknerud and Hegre, 1997; Rosato, 2003; Harrison, 2010; Kegley and Hermann, 1997; Kinsella, 2005). Conversely, many studies investigating consequences of Western military interventions in non-Western countries document a negative impact on attitudes towards the West (Goldsmith, Horiuchi and Inoguchi, 2005; Meyer, Rizzo and Ali, 2007; Eichenberg and Stoll, 2017; Eichenberg, 2006; Furia and Lucas, 2006; Eichenberg, 2006; Furia and Lucas, 2006; de Mesquita and Downs, 2006).

To analyze whether our finding in the case of the Russian invasion of Ukraine and political trust in Europe travels to other cases with different distances to the conflict and various differences in the political regimes between the attacker, attacked and non-involved countries, we have reviewed available surveys covering countries that were not directly involved in other conflicts and where their fieldwork also overlapped with the start of the conflict. We first considered alternative cross-national surveys that could be used to explore the effect of the Russian invasion of Ukraine on political trust in non-European countries. Two cross-national surveys did not have overlapping fieldworks for any of the countries included in the survey: the Latin American Public Opinion Project (LAPOP) and the Afrobarometer.

Two other cross-national surveys had only one country that could be included in the analysis. The first is the World Values Survey (WVS) which recently released its seventh wave. This wave was initially meant to be collected between 2017 and 2021, but three non-European countries were delayed due to Covid-19 and only finished their fieldwork later in

2022, out of which only one had fieldwork that took place both before and after the invasion: Libya (all fieldwork before the start of the invasion: 12-12-2021 - 26-01-2022); Slovakia (all fieldwork before the start of the invasion: 19-01-2022 - 22-02-2022), and Uruguay (where the fieldwork overlapped: 27-01-2022 - 22-03-2022). Our analyses suggest there is no statistically significant effect of the invasion on political trust in Uruguay (Figure K.1), consistent with the notion that proximity is a necessary condition for a conflict to result in a higher threat perception leading to higher political trust in non-involved countries, even when the political regimes between the attacked and non-involved country are similar and different from the attacker.

The second survey is the Arab Barometer. While wave 8 is ongoing since September 2023 and therefore the entire fieldwork started well after the invasion, the fieldwork in wave 7 took place between October 2021 and July 2022. Egypt, Iraq, Lebanon, Mauritania, Palestine, and Tunisia only had survey data before the Russian invasion of Ukraine, while Algeria, Kuwait, Morocco only had survey data after the war had already started. The fieldwork overlapped with the start of invasion in only three countries: Jordan, Libya, and Sudan; but Libya[4] and Sudan[5] were both experiencing severe political, social and economic turmoil in February and March 2022, thereby compromising the identification strategy, so we only focus on Jordan. The survey includes questions on whether respondents trust their government, parliament and prime minister. The results suggest no statistically significant effect

---

[4] https://www.swp-berlin.org/10.18449/2023C44/
https://www.bmz.de/en/countries/libya/political-situation-152398

[5] https://www.cfr.org/global-conflict-tracker/conflict/power-struggle-sudan
https://www.europarl.europa.eu/doceo/document/B-9-2022-0081_EN.html
https://www.usip.org/publications/2022/07/sudan-narrow-opportunity-get-democratic-transition-back-track
https://www.aljazeera.com/news/2022/3/31/protester-killed-as-sudanese-rally-against-coup-economic-crisis

on political trust, which is consistent with the scope condition about proximity and alignment of political regimes (Figure K.2).

Moreover, we also considered whether other conflicts could be used, where the threat level, identity of - and distance between - attacker and attacked country differed from our case. Several conflicts would have been interesting to analyse but unfortunately had no overlap with the fieldwork of the European Social Survey. Two previous similar wars were excluded because they did not overlap with the ESS fieldwork: the Russian invasion of Crimea starting on 20th February 2014 and the war in Donbas in the East of Ukraine starting on 12th April 2014 both fell between rounds 6 (Round 6 fielded between 14/08/2012 and 20/12/2013) and 7 (Round 7 Time period 01/08/2014 - 13/12/2015). Similarly, the 2008 Russo-Georgian War starting on 7th August also occurred between two ESS rounds: 3 (fielded between 21/08/2006 and 02/09/2007) and 4 (fielded between 25/08/2008 and 28/02/2011). Finally, the start of the 2006 Israel-Lebanon War (12 Jul 2006 - 14 Aug 2006) started before the closest round, ESS round 3 (fielded between 21/08/2006 and 02/09/2007. However, consistent with our expectation but without strong causal identification, there is some relevant evidence for one of these conflicts, the 2014 Russian intervention, which appears to have increased support for European integration, especially in Baltic countries (Graf, 2020; Gehring, 2022).

We have found two instances where the ESS fieldwork did overlap with a past conflict: the US invasions of Iraq on 20th March 2003 and Syria on 22nd September 2014. [6] These two cases are especially relevant for our purpose because they constitute the opposite scenario to

---

[6] They overlap with the timing of the first round of ESS (collected between 01/09/2002 and 15/12/2003) and the seventh round of the ESS (collected between 01/08/2014 and 13/12/2015), respectively.

ours, since in both cases a Western democracy invaded a non-democratic country that was much farther away from Europe. Our estimation strategy is the same as for our analysis, although the country sample varies depending on which countries were covered by past waves of the relevant ESS survey fieldworks (see notes to figures). As shown in figures K.3 and K.4, there are no statistically significant effects. We interpret this null finding as consistent with the notion that the distance from conflict and the target of attack meant that European public did not feel threatened, while the effect of invasion and policy responses were also weaker than in the case of the Russian invasion of Ukraine.

We summarise our results in Table K.1 in a two-dimensional space where the conflict can be close to, or far from, the public whose political trust one analyses, and the political regimes of the attacked, attacker and non-involved countries can differ in distinct ways. Thus, the Russian invasion of Ukraine consisted of a case where the attacked country had a more similar political regime to European countries than Russia, while the conflict was relatively close, thereby leading to a positive effect on political trust. When distance increases and/or it is a democracy that attacks a non-democracy, then no significant effect on trust can be found. We interpret this evidence as prima facie consistent, and are confident in our finding that Russian invasion of Ukraine did have a positive effect on political trust in Europe, but future research should further investigate whether or not this holds across more cases and why/why not.
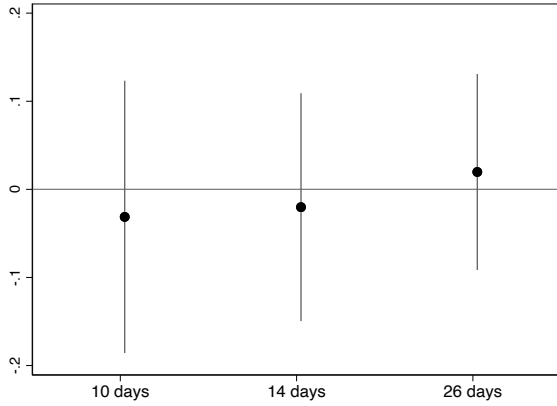
(a) Confidence in parties
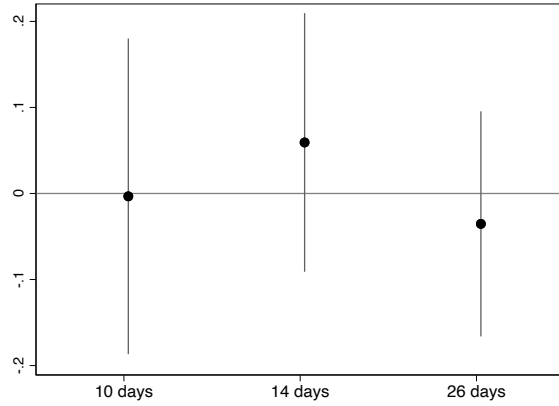
(b) Confidence in government
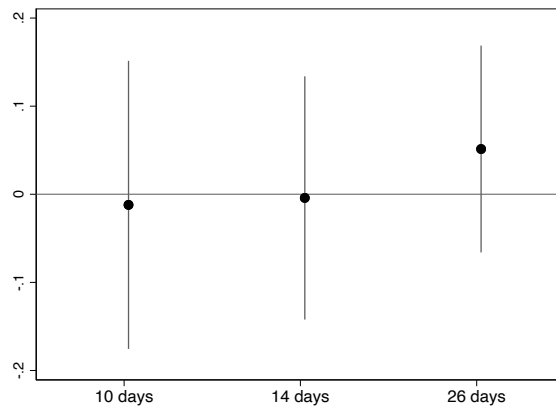
(c) Confidence in parliament

Figure K.1: The effect of Ukraine's invasion on political confidence across time in Uruguay
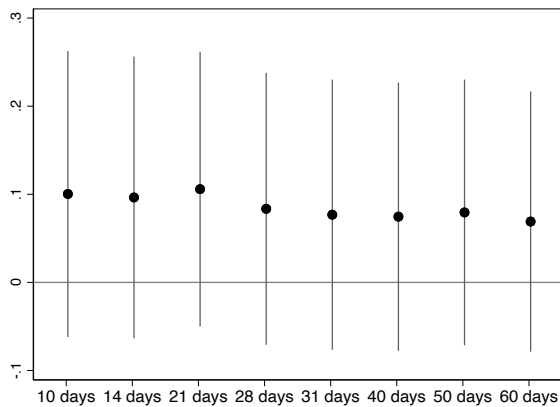
Note: This figure plots the estimates of the effect of the Russian invasion of Ukraine on various dimensions of confidence. The dependent variables capture the level of confidence in: (a) political parties; (b) government; and (c) parliament on a scale from 1 (none at all) to 4 (a great deal). Circles are OLS coefficient estimates from distinct regressions of each dependent variable on a dummy variable taking value one if respondents were interviewed after the start of the invasion, and zero otherwise, for different time bandwidths. All regressions include controls (age, gender, educational level, employment status and whether the respondent is married/civil partnership) and entropy weights. Vertical bars are 90 per cent confidence intervals calculated with robust standard errors.
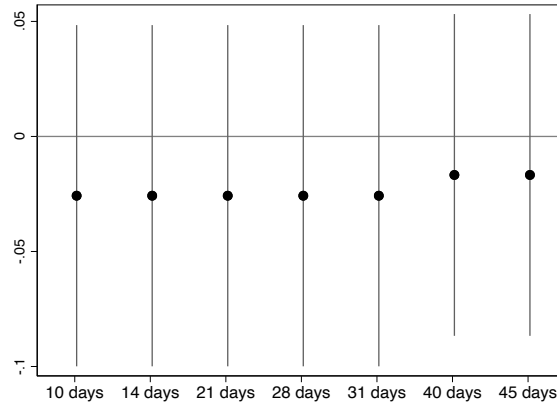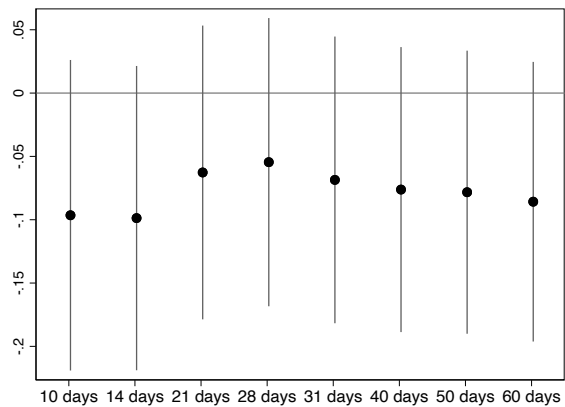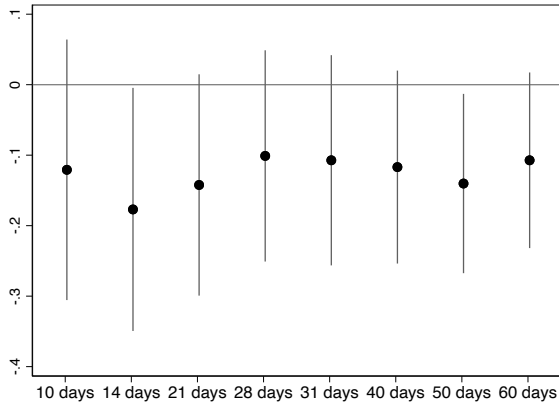
(a) Trust in parliament
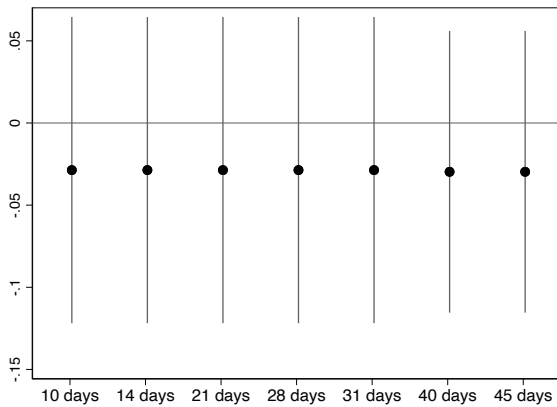
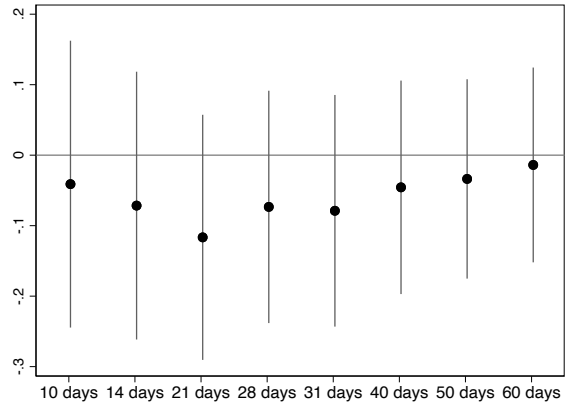(b) Trust in Prime-minister
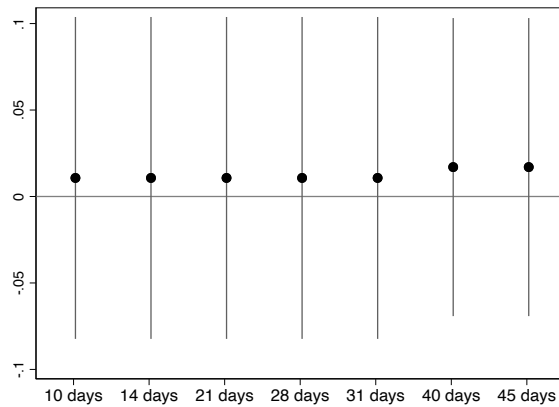
(c) Trust in government

Figure K.2: The effect of Ukraine's invasion on political trust across time in Jordan

Note: This figure plots the estimates of the effect of the Russian invasion of Ukraine on various dimensions of trust in Jordan. The dependent variables capture the level of trust in: (a) parliament; (b) Prime Minister/Head of Government; and (c) government on a scale from 1 (no trust at all) to 4 (a great deal of trust). Circles are OLS coefficient estimates from distinct regressions of each dependent variable on a dummy variable taking value one if respondents were interviewed after the start of the invasion, and zero otherwise, for different time bandwidths. All regressions include controls (age, gender, educational level, employment status, whether the respondent has children and whether resides in a rural area) and entropy weights. Vertical bars are 90 per cent confidence intervals calculated with robust standard errors.
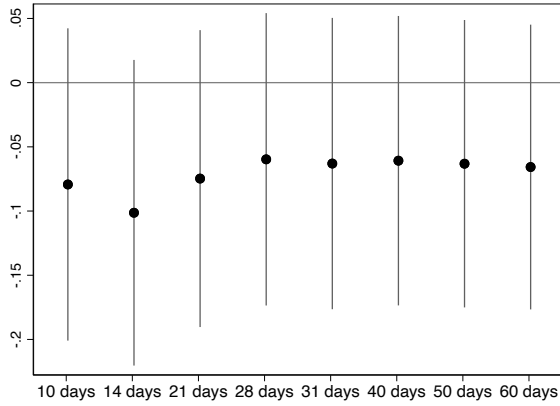
(a) Trust in politicians
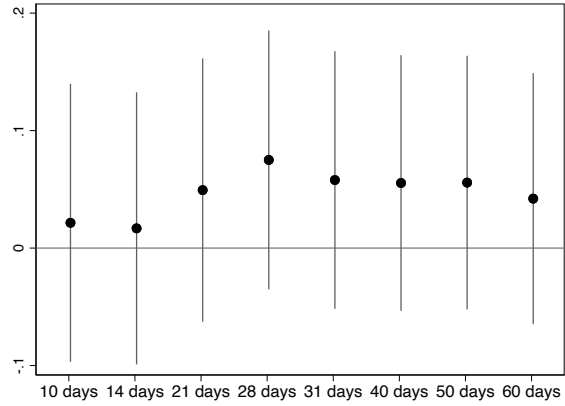
(b) Trust in parties

(c) Trust in the EP

(d) Trust in parliament

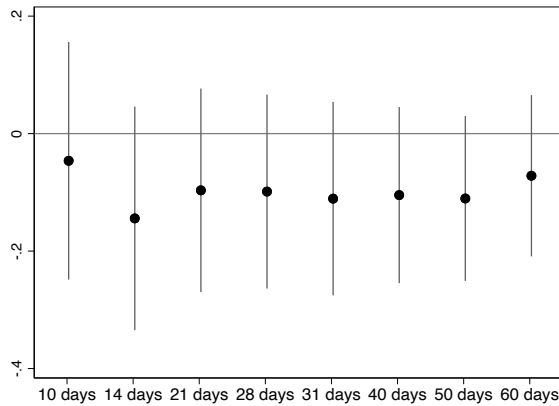Figure K.3: The effect of Syria's invasion on political trust in Europe

Note: This figure plots the estimates of the effect of the invasion of Syria on the 22nd of September 2014 on various dimensions of trust. Circles are OLS coefficient estimates from distinct regressions of each dependent variable on a dummy variable taking value one if respondents were interviewed after the start of the invasion, and zero otherwise, for different time bandwidths. All regressions include controls (educational level, age, marital status, gender, difficulties with income and income source), country fixed effects and entropy weights. Vertical bars are 90 per cent confidence intervals calculated with robust standard errors. The European countries are Belgium, Switzerland, Germany, Estonia, Finland, United Kingdom, Ireland, Netherlands, Norway, and Sweden.

(a) Trust in politicians

(b) Trust in the EP

(c) Trust in parliament

Figure K.4: The effect of Iraq's invasion on political trust across time

Note: This figure plots the estimates of the effect of Iraq's invasion on the 20th of March 2003 on various dimensions of trust. Circles are OLS coefficient estimates from distinct regressions of each dependent variable on a dummy variable taking value one if respondents were interviewed after the start of the invasion, and zero otherwise, for different time bandwidths. All regressions include controls (educational level, age, marital status, gender, difficulties with income and income source), country fixed effects and entropy weights. Vertical bars are 90 per cent confidence intervals calculated with robust standard errors. The European countries are Austria, Germany, and Ireland.

	Geographical proximity	
Political regime	*Close*	*Far*
Similar political regime between attacked country and non-involved country	High threat leads to positive effect on trust E.g. Russian invasion of Ukraine increased political trust in European democratic countries	Low threat and limited impact leads to no effect E.g. Russian invasion of Ukraine had no effect on political trust in Uruguay
Dissimilar political regime between attacked country and non-involved country	Low threat leads to no effect No cases analysed in this letter	Very low threat and limited impact leads to no effect E.g. UK and US interventions in middle east had no effect on political trust in European democratic countries; Russian invasion of Ukraine had no effect on political trust in Jordan

Table K.1: Conditions for wars abroad to affect trust at home

References

Ahn, S., and P. Hemmings. 2000. "Policy influences on economic growth in OECD countries: An evaluation of the evidence." *OECD Economics Department Working Papers*, , (246).

Alesina, A., and P. Giuliano. 2011. "Preferences for redistribution." In *Handbook of Social Economics*. Vol. 1, 93–131.

Algan, Y., and P. Cahuc. 2010. "Inherited trust and growth." *The American Economic Review*, 100(5): 2060–2092.

Algan, Y., and P. Cahuc. 2013. "Trust, growth and well-being: New evidence and policy implications." *IZA Discussion Paper*, , (7464).

Almond, G., and S. Verba. 1963. "The civic culture: Political attitudes and democracy in five nations."

Anderson, Christopher J., and Yuliya V. Tverdova. 2003. "Corruption, Political Allegiances, and Attitudes toward Government in Contemporary Democracies." *The American Journal of Political Science*, 47(1): 91–109.

Ares, M., and E. Hernández. 2017. "The corrosive effect of corruption on trust in politicians: Evidence from a natural experiment." *Research & Politics*, 4(2): 2053168017714185.

Armingeon, K., and B. Ceka. 2014. "The loss of trust in the European Union during the great recession since 2007: The role of heuristics from the national political system." *European Union Politics*, 15(1): 82–107.

Baker, W. D., and J. R. Oneal. 2001. "Patriotism or opinion leadership? The nature and origins of the "Rally around the flag" effect." *Journal of Conflict Resolution*, 45(5): 661–687.

Balcells, Laia, Juan Fernando Tellez, and Francisco Villamil. 2024. "The Wars of Others:

The Effect of the Russian Invasion of Ukraine on Spanish Nationalism." *The Journal of Politics*, 86(1): 352–357.

Bauer, M., C. Blattman, J. Chytilova, J. Henrich, E. Miguel, and T. Mitts. 2016. "Can war foster cooperation?" *Journal of Economic Perspectives*, 30(3): 249–274.

Bauer, Paul C., and Markus Freitag. 2018. "Measuring Trust." In *The Oxford Handbook of Social and Political Trust*. . online edn ed., , ed. Eric M. Uslaner. Oxford Handbooks.

Bauer, P. C., and M. Fatke. 2014. "Direct Democracy and Political Trust: Enhancing Trust, Initiating Distrust–or Both?" *Swiss Political Science Review*, 20: 49–69.

Baum, M. A., and T. Groeling. 2010. "Reality asserts itself: Public opinion on Iraq and the elasticity of reality." *International Organization*, 64(3): 443–479.

Bear, F., and Braumoeller. 1997. "Deadly Doves: Liberal Nationalism and the Democratic Peace in the Soviet Successor States." *International Studies Quarterly*, 41(3): 375–402.

Bell, M. S., and K. Quek. 2018. "Authoritarian Public Opinion and the Democratic Peace." *International Organization*, 72(1): 227–242.

Bjørnskov, C. 2006. "Determinants of generalized trust: A cross-country comparison." *Public Choice*, 130: 1–21.

Boarini, R., and et al. 2012. "What makes for a better life?: The determinants of subjective well-being in OECD countries – Evidence from the Gallup World Poll." *OECD Statistics Working Papers*, , (2012/03).

Böhmelt, Tobias, Vincenzo Bove, and Enzo Nussio. 2020. "Can terrorism abroad influence migration attitudes at home?" *American Journal of Political Science*, 64(3): 437–451.

Brown, T. T., and et al. 2006. "The empirical relationship between community social capital and the demand for cigarettes." *Health Economics*, 15(11): 1159–1172.

Budge, I., K. Newton, and et al. 1997. *The Politics of the New Europe: Atlantic to Urals.* London:Addison Wesley Longman.

Buonanno, P., D. Montolio, and P. Vanin. 2009. "Does social capital reduce crime?" *The Journal of Law & Economics*, 52(1): 145–170.

Bélanger, E., and K. Aarts. 2006. "Explaining the rise of the LPF: Issues, discontent, and the 2002 Dutch election." *Acta Politica*, 41(1): 4–20.

Bøggild, T. 2020. "Politicians as party hacks: Party loyalty and public distrust in politicians." *The Journal of Politics*, 82(4): 1516–1529.

Castles, F. G. 2010. "Black swans and elephants on the move: The impact of emergencies on the welfare state." *Journal of European Social Policy*, 20(2): 91–101.

Chanley, V. A., T. J. Rudolph, and W. M. Rahn. 2000. "The origins and consequences of public trust in government: A time series analysis." *Public Opinion Quarterly*, 64(3): 239–256.

Cheles, L., R. Ferguson, and M. Vaughan, ed. 1995. *The Far Right in Western and Eastern Europe.* London:Longman.

Citrin, Jack, and Laura Stoker. 2018. "Political Trust in a Cynical Age." *Annual Review of Political Science*, 21: 49–70.

CNN. 2022. "Here's what we know about how Russia's invasion of Ukraine unfolded."

Council of the EU and the European Council. 2023. "Timeline – EU response to Russia's invasion of Ukraine."

Craig, S. C., and M. A. Maggiotto. 1981. "Political discontent and political action." *The Journal of Politics*, 43(2): 514–522.

Dalton, Russell J. 2004. *Democratic Challenges, Democratic Choices: The Erosion of Political*

Support in Advanced Industrial Democracies. New York:Oxford University Press.

Dancygier, R. M., and M. J. Donnelly. 2013. "Sectoral economies, economic contexts, and attitudes toward immigration." *Journal of Politics*, 75(1): 17–35.

De Juan, Alexander, and Jan H. Pierskalla. 2016. "Civil War Violence and Political Trust: Microlevel Evidence from Nepal." *Conflict Management and Peace Science*, 33(1): 67–88.

Delhey, J., and K. Newton. 2003. "Who trusts? The origins of social trust in seven societies." *European Societies*, 5(2): 93–137.

de Mesquita, B. B., and G. W. Downs. 2006. "Intervention and democracy." *International Organization*, 60(3): 627–649.

Devine, D., and V. O. Valgarðsson. 2024. "Stability and change in political trust: Evidence and implications from six panel studies." *European Journal of Political Research*.

Dinas, E., K. Matakos, D. Xefteris, and D. Hangartner. 2019. "Waking up the golden dawn: Does exposure to the refugee crisis increase support for extreme-right parties?" *Political Analysis*, 27(2): 244–254.

Dinesen, P. T., and M. M. Jæger. 2013. "The Effect of Terror on Institutional Trust: New Evidence from the 3/11 Madrid Terrorist Attack." *Political Psychology*, 34(6): 917–926.

Dryzek, J., and R. E. Goodin. 1986. "Risk-sharing and social justice: The motivational foundations of the post-war welfare state." *British Journal of Political Science*, 16(1): 1–34.

Dunn, K. 2012. "Voice and Trust in Parliamentary Representation." *Electoral Studies*, 31(2): 393–405.

Easton, David. 1965. *A Framework for Political Analysis.* Prentice Hall.

Eichenberg, R. C. 2005. "Victory has many friends: US public opinion and the use of military force, 1981–2005." *International Security*, 30(1): 140–177.

Eichenberg, R. C. 2006. "Global public opinion on the use of military force from the first Gulf War to the invasion and occupation of Iraq: Universal logics and national characteristics." *International Studies Association*.

Eichenberg, R. C., and R. J. Stoll. 2017. "The acceptability of war and support for defence spending: Evidence from fourteen democracies, 2004–2013." *Journal of Conflict Resolution*, 61(4): 788–813.

Ellinas, Antonis A., and Iasonas Lamprianou. 2014. "Political Trust In Extremis." *Comparative Politics*, 46(2): 231–250.

Enos, Ryan, D. Aaron, R. Kaufman, and Melissa L. Sands. 2019. "Can Violent Protest Change Local Policy Support? Evidence from the Aftermath of the 1992 Los Angeles Riot." *American Political Science Review*, 113(4): 1012–1028.

Erikson, R. S., and L. Stoker. 2011. "Caught in the draft: The effects of Vietnam draft lottery status on political attitudes." *American Political Science Review*, 105(2): 221–237.

European Commission. 2022. "Flash Eurobarometer Survey on EU's Response to the War in Ukraine." *Accessed on May 1, 2024*.

Facchini, G., and A. M. Mayda. 2009. "Does the welfare state affect individual attitudes toward immigrants? Evidence across countries." *Review of Economics and Statistics*, 91(2): 295–314.

Fehr, E., and et al. 2003. "A nation-wide laboratory: Examining trust and trustworthiness by integrating behavioral experiments into representative surveys." *CESifo Working Paper Series*, , (866). IZA Discussion Paper, No. 715.

Foster, C., and J. Frieden. 2017. "Crisis of trust: Socio-economic determinants of Europeans' confidence in government." *European Union Politics*, 18(4): 511–535.

Freedom House. 2023. "Freedom in the world in 2022. Russia."

Freitag, M., and K. Ackermann. 2016. "Direct democracy and institutional trust: Relationships and differences across personality traits." *Political Psychology*, 37(5): 707–723.

Fuchs, D., and H. D. Klingemann. 1995. "Citizens and the State: A Relationship Transformed." 419–443.

Furia, P. A., and R. E. Lucas. 2006. "Determinants of Arab public opinion on foreign relations." *International Studies Quarterly*, 50(3): 585–605.

Gartner, S. S., G. M. Segura, and M. Wilkening. 1997. "All politics are local: Local losses and individual attitudes toward the Vietnam War." *Journal of Conflict Resolution*, 41(5): 669–694.

Gehring, K. 2022. "Can external threats foster a European Union identity? Evidence from Russia's invasion of Ukraine." *The Economic Journal*, 132(644): 1489–1516.

Gershkoff, A., and S. Kushner. 2005. "Shaping public opinion: The 9/11-Iraq connection in the Bush administration's rhetoric." *Perspectives on Politics*, 3(3): 525–537.

Glaeser, E., and et al. 2000. "Measuring trust." *The Quarterly Journal of Economics*, 115(3): 811–846.

Goldsmith, B. E., Y. Horiuchi, and T. Inoguchi. 2005. "American foreign policy and global opinion: Who supported the war in Afghanistan?" *Journal of Conflict Resolution*, 49(3): 408–429.

González, S., and C. Smith. 2017. "The accuracy of measures of institutional trust in household surveys: Evidence from the OECD trust database." *OECD Statistics Working Papers*, , (2017/11).

Google. 2022. "Year in Search 2022 - Google Trends."

Graf, T. A. 2020. "Unity in the face of threat? Exploring the empirical relationship between strategic threat perceptions and public support for a common European army in Germany." *European Security*, 29(1): 55–73.

Gualtieri, G., M. Nicolini, and M. Sabatini. 2019. "Repeated shocks and preferences for redistribution." *Journal of Economic Behavior & Organization*, 167: 53–71.

Hainmueller, Jens. 2012. "Entropy balancing for causal effects: A multivariate reweighting method to produce balanced samples in observational studies." *Political Analysis*, 20(1): 25–46.

Hallin, D. C. 1984. "The media, the war in Vietnam, and political support: A critique of the thesis of an oppositional media." *Journal of Politics*, 46(1): 2–24.

Hanson, G. H., K. Scheve, and M. J. Slaughter. 2007. "Public finance and individual preferences over globalization strategies." *Economics & Politics*, 19(1): 1–33.

Hardin, Russell. 2002. *Trust and trustworthiness.* Russell Sage Foundation.

Harrison, E. 2010. "The democratic peace research program and system-level analysis." *Journal of Peace Research*, 47(2): 155–165.

Haugsgjerd, Anders, and Staffan Kumlin. 2020. "Downbound Spiral? Economic Grievances, Perceived Social Protection, and Political Distrust." *West European Politics*, 43(4): 969–990.

Helliwell, J. F., and S. Wang. 2010. "Trust and well-being." National Bureau of Economic Research Working Paper 15911.

Hetherington, Marc J, and Michael Nelson. 2003. "Anatomy of a rally effect: George W. Bush and the war on terrorism." *PS: Political Science & Politics*, 36(1): 37–42.

Hintson, J., and M. Vaishnav. 2023. "Who rallies around the flag? nationalist parties,

national security, and the 2019 Indian election." *American Journal of Political Science*, 67(2): 342–357.

H., Obinger, and C. Schmitt. 2020. "World war and welfare legislation in western countries." *Journal of European Social Policy*, 30(3): 261–274.

Holsti, O. R. 2004. *Public opinion and American foreign policy.* University of Michigan Press.

Hooghe, Marc, Sofie Marien, and Jennifer Oser. 2017. "Great Expectations: The Effect of Democratic Ideals on Political Trust in European Democracies." *Contemporary Politics*, 23(2): 214–230.

Inglehart, R. 1997. "Modernization and postmodernization: Cultural, economic and political change in 43 societies."

Isernia, P., Z. Juhasz, and H. Rattinger. 2002. "Foreign policy and the rational public in comparative perspective." *Journal of Conflict Resolution*, 46(2): 201–224.

Jentleson, B. W., and R. L. Britton. 1998. "Still pretty prudent: Post-cold war American public opinion on the use of military force." *Journal of Conflict Resolution*, 42(4): 395–417.

Johnson, N.D., and A. Mislin. 2011. "Trust games: A meta-analysis." *The Journal of Economic Psychology*, 32: 865–889.

Johnson, N.D., and A. Mislin. 2012. "How much should we trust the WVS trust question?" *Economics Letters*, 116: 210–212.

Johns, R., and G. A. Davies. 2012. "Democratic peace or clash of civilizations? target states and support for war in Britain and the United States." *Journal of Politics*, 74(4): 1038–1052.

Kaase, M., and K. Newton. 1995. *Beliefs in Government.* Oxford University Press.

Karol, D., and E. Miguel. 2007. "The electoral cost of war: Iraq casualties and the 2004 US presidential election." *Journal of Politics*, 69(3): 633–648.

Keele, Luke. 2007. "Social capital and the dynamics of trust in government." *American journal of political science*, 51(2): 241–254.

Kegley, C. W., and M. G. Hermann. 1997. "Putting Military Intervention into the Democratic Peace: A Research Note." *Comparative Political Studies*, 30(1): 78–107.

Kinsella, D. 2005. "No Rest for the Democratic Peace." *American Political Science Review*, 99(3): 453–457.

Koch, M. T. 2011. "Casualties and incumbents: Do the casualties from interstate conflicts affect incumbent party vote share?" *British Journal of Political Science*, 41(4): 795–817.

Koch, M. T., and S. P. Nicholson. 2016. "Death and turnout: The human costs of war and voter participation in democracies." *American Journal of Political Science*, 60(4): 932–946.

Kuziemko, I., M. I. Norton, E. Saez, and S. Stantcheva. 2015. "How elastic are preferences for redistribution? evidence from randomized survey experiments." *American Economic Review*, 105(4): 1478–1508.

Levi, M., and L. Stoker. 2000. "Political Trust and Trustworthiness." *Annual Review of Political Science*, 3: 475–507.

Lindström, M. 2005. "Social capital, the miniaturization of community and high alcohol consumption: A population-based study." *Alcohol and Alcoholism*, 40(6): 556–562.

Li, T., and H.H. Fung. 2012. "Age differences in trust: An investigation across 38 countries." *Journals of Gerontology Series B: Psychological Sciences and Social Sciences*.

Lochner, K.A., and et al. 2003. "Social capital and neighborhood mortality rates in Chicago." *Social Science & Medicine*, 56: 1797–1805.

Lubbers, M., M. Gijsberts, and P. Scheepers. 2002. "Extreme right-wing voting in Western Europe." *European Journal of Political Research*, 41(3): 345–378.

Marien, Sofie. 2011. "The Effect of Electoral Outcomes on Political Trust. A Multi-Level Analysis of 23 Countries." *Electoral Studies*, 30(4): 712–726. Available at SSRN:.

Marshall, M. R., and et al. 1964. *Class, citizenship and social development.* Anchor Books.

Mayda, A. M. 2006. "Who is against immigration? a cross-country investigation of individual attitudes toward immigrants." *Review of Economics and Statistics*, 88(3): 510–530.

Mayne, Quinton, and Armen Hakhverdian. 2017. "Ideological Congruence and Citizen Satisfaction: Evidence from 25 Advanced Democracies." *Comp. Political Stud.*, 50(6): 822–849.

McCormick, J. M., and E. R. Wittkopf. 1990. "Bipartisanship, partisanship, and ideology in congressional-executive foreign policy relations, 1947-1988." *Journal of Politics*, 52(4): 1077–1100.

Meissner, K., and C. Graziani. 2023. "The transformation and design of EU restrictive measures against Russia." *Journal of European Integration*, 45(3): 377–394.

Meyer, K., H. Rizzo, and Y. Ali. 2007. "Changed political attitudes in the middle east: The case of Kuwait." *International Sociology*, 22(3): 289–324.

Mishler, W., and R. Rose. 2001. "What Are the Origins of Political Trust?: Testing Institutional and Cultural Theories in Post-communist Societies." *Comparative Political Studies*, 34(1): 30–62.

Mousseau, M. 2000. "Market Prosperity, Democratic Consolidation, and Democratic Peace." *Journal of Conflict Resolution*, 44(4): 472–507.

Mousseau, Michael. 2003. "The Nexus of Market Society, Liberal Preferences, and Democratic Peace: Interdisciplinary Theory and Evidence." *International Studies Quarterly*, 47(4): 483–510.

Mueller, J. E. 1970. "Presidential popularity from Truman to Johnson." *American Political Science Review*, 64(1): 18–34.

Mueller, J. E. 1973. "War, presidents, and public opinion."

Mueller, J. E. 1994. "Policy and opinion in the Gulf War."

Muller, EN, TO Jukam, and MA Seligson. 1982. "Diffuse political support and antisystem political behavior: a comparative analysis." *American Journal of Political Science*, 26(2): 240–264.

Muñoz, Jordi, Albert Falcó-Gimeno, and Enrique Hernández. 2020. "Unexpected event during survey design: Promise and pitfalls for causal inference." *Political Analysis*, 28(2): 186–206.

Murtin, F., and et al. 2018. "Trust and its determinants: Evidence from the Trustlab experiment." *OECD Statistics Working Papers*, , (2018/02).

Nägel, C., A. Nivette, and C. Czymara. 2024. "Do jihadist terrorist attacks cause changes in institutional trust? A multi-site natural experiment." *European Journal of Political Research*.

Nettle, D., and R. Saxe. 2020. "Preferences for redistribution are sensitive to perceived luck, social homogeneity, war and scarcity." *Cognition*, 198: 104234.

Norris, P. 2011. *Democratic deficit. Critical Citizens Revisited.* New York:Cambridge University Press.

Obinger, and C. H. Schmitt. 2018. "The impact of the second world war on post-war social spending." *European Journal of Political Research*, 57(2): 496–517.

Obinger, H., K. Petersen, and P. Starke. 2018. "Warfare and welfare: Military conflict and welfare state development in western countries."

OECD. 2017. *OECD Guidelines on Measuring Trust.* Paris:OECD Publishing.

Owen, J. M. 2005. "Iraq and the Democratic Peace: Who Says Democracies Don't Fight? [Review of Electing to Fight: Why Emerging Democracies Go to War, by E. D. Mansfield & J. Snyder]." *Foreign Affairs*, 84(6): 122–127.

Petrarca, Constanza Sanhueza, Heiko Giebler, and Bernhard Weßels. 2022. "Support for insider parties: The role of political trust in a longitudinal-comparative perspective." *Party Politics*, 28(2): 329–341.

Piketty, Thomas. 2014. *Capital in the twenty-first century.* Harvard University Press.

Poznansky, Michael. 2015. "Stasis or Decay? Reconciling Covert War and the Democratic Peace." *International Studies Quarterly*, 59(4): 815–826.

Putnam, Robert D. 1993. *Making Democracy Work: Civic Traditions in Modern Italy.* Princeton:Princeton University Press.

Putnam, Robert D. 1995. "Bowling alone: America's declining social capital." *Journal of Democracy*, 6(1): 65–78.

Raknerud, A., and H. Hegre. 1997. "The Hazard of War: Reassessing the Evidence for the Democratic Peace." *Journal of Peace Research*, 34(4): 385–404.

Rehm, Philipp. 2016. *Risk inequality and welfare states: Social policy preferences, development, and dynamics.* Cambridge University Press.

Reifler, Jason, Harold D. Clarke, Thomas J. Scotto, David Sanders, Marianne C. Stewart, and Paul Whiteley. 2014. "Prudence, principle and minimal heuristics: British public opinion toward the use of military force in Afghanistan and Libya." *British Journal of Politics and International Relations*, 16(1): 28–55.

Reitan, Marit, Kari Gustafsson, and Arild Blekesaune. 2015. "Do Local Government Reforms Result in Higher Levels of Trust in Local Politicians?" *Local Government Studies*,

41(1): 156–179.

Rohde, Nicholas. 2023. "Economic insecurity, nativism, and the erosion of institutional trust." *Journal of Economic Behavior & Organization*, 212: 1017–1028.

Rosato, Sebastian. 2003. "The Flawed Logic of Democratic Peace Theory." *American Political Science Review*, 97(4): 585–602.

Rothstein, Bo, and Eric Uslaner. 2005. "All for all: Equality, corruption and social trust." *World Politics*, 58(3): 41–72.

Scheve, Kenneth, and David Stasavage. 2010. "The conscription of wealth: mass warfare and the demand for progressive taxation." *International Organization*, 64(4): 529–561.

Scheve, Kenneth, and David Stasavage. 2012. "Democracy, war, and wealth: lessons from two centuries of inheritance taxation." *American Political Science Review*, 106(1): 81–102.

Scheve, Kenneth F., and Matthew J. Slaughter. 2001. "Labor market competition and individual preferences over immigration policy." *Review of Economics and Statistics*, 83(1): 133–145.

Schmitter, Philippe C., and Alexander H. Trechsel. 2004. *The future of democracy in Europe: trends, analyses and reforms.* Strasbourg:Council of Europe Publishing.

Schreiber, E. 1976. "Anti-war demonstrations and American public opinion on the war in Vietnam." *British Journal of Sociology*, 225–236.

Skocpol, Theda. 1995. *Protecting soldiers and mothers: The political origins of social policy in the United States.* Harvard University Press.

Steinmayr, Andreas. 2021. "Contact versus exposure: Refugee presence and voting for the far right." *Review of Economics and Statistics*, 103(2): 310–327.

Stevenson, Betsey, and Justin Wolfers. 2011. "Trust in Public Institutions over the Business

Cycle." *American Economic Review*, 101(3): 281–287.

Telhami, Shibley. 2003. "Arab public opinion on the united states and Iraq: Post-war prospects for changing pre-war views." *Brookings Review*, 21(3): 24–28.

Temple, Jonathan. 2000. "Growth effects of education and social capital in the OECD countries." *OECD Economics Department Working Papers*, , (263).

Thomassen, Jacques, and Carolien van Ham. 2017. "A Legitimacy Crisis of Representative Democracy?"

Tilly, Charles. 1975. *The Formation of National States in Western Europe.* Princeton University Press.

Tomz, Michael R., and Jessica L. P. Weeks. 2013. "Public Opinion and the Democratic Peace." *American Political Science Review*, 107(4): 849–865.

Uslaner, Eric M. 2017. "Political trust, corruption, and inequality." In *Handbook on political trust*. 302–315. Edward Elgar Publishing.

van der Meer, Tom, Eefje Steenvoorden, and Ebe Ouattara. 2023. "Fear and the COVID-19 rally round the flag: a panel study on political trust." *West European Politics*, 46(6): 1089–1105.

Verba, Sidney, Richard A. Brody, Edwin B. Parker, Norman H. Nie, Nelson W. Polsby, Philip Ekman, and Gary S. Black. 1967. "Public opinion and the war in Vietnam." *American Political Science Review*, 61(2): 317–333.

Vlandas, Tim, and Daphne Halikiopoulou. 2024. "Jihadist Terrorist Attacks and Far-Right Party Preferences: An "Unexpected Event During Survey Design" in Four European Countries." *Perspectives on Politics*, 1–20.

Voors, Maarten J., Eleonora E. M. Nillesen, Philip Verwimp, Erwin H. Bulte, Robert

Lensink, and Daan P. V. Soest. 2012. "Violent conflict and behaviour: a field experiment in Burundi." *American Economic Review*, 102(2): 941–964.

Warren, Mark E. 1999. *Democracy and Trust.* Cambridge, UK:Cambridge University Press.

World Economic Forum. 2022. "Here's what happened in 2022."

Wroe, Andrew. 2016. "Economic Insecurity and Political Trust in the United States." *American Politics Research*, 44(1): 131–163.

Zmerli, Sonja, and Marc Hooghe. 2016. "Political Trust: Why Context Matters." In *Political Trust: Why Context Matters*. , ed. Sonja Zmerli and Marc Hooghe, 95–116. Colchester:ECPR Press.