Supplementary Appendix

A Materials and methods

A.1 Data

This paper uses Eurobarometer 97.1 which was fielded between 21 February 2022 and 22 March 2022. Eurobarometer, carried out by Kantar Public Brussels at the request of the European Commission, collects primary data on the state of public opinion in Europe on issues related to the EU as well as general political or social attitudes of European citizens (European Commission, 2022). The survey is intended to produce a sample that is representative of the EU population aged 15 and older. The sampling is based on a random selection of sampling points following stratification by the distribution of the national, resident population in metropolitan, urban, and rural areas, i.e. proportional to the population size (for countrywide coverage) and population density. These main sampling units are picked from every country's administrative areas, in accordance with the smallest geographical unit (NUTS2 mostly, NUTS1 or NUTS3 where applicable) in each country. Interviews are conducted face-to-face and, on average, lasted about 37 minutes. We present details to sample size per country in Table 1.

There are two reasons to use this survey. First, their fieldwork coincided with Russia's invasion of Ukraine on February 24. The gathering of face-to-face data continued as usual. This is evident when the daily distribution of responses is plotted in Figures 5 (EU level) and 6 (country level). While there appears to be a rise on February 24 at the EU level and for Latvia and Sweden in particular, this is not due to respondents opting to get the interview, as the interviews were conducted face-to-face by the market research agency in each country. This minimizes the risk of contamination of the empirical design due to respondents opting to receive the interview. Second, the Eurobarometer uses random probability sampling following stratification proportional to the population size and density in each country. This eliminates any potential imbalance issues that could come from quota sampling. However, there are disparities in a number of variables between the treatment and control groups. Table 2 displays the summary statistics of the

covariates by treatment (Russian invasion of Ukraine). To weight treatment and control groups depending on covariables, we consequently employ entropy weighting (Hainmueller and Xu, 2013).

We use 'support for remaining in the EU' in order to capture EU support. In Table 4, we provide summary statistics for this variable. Table 5 presents the respondent counts per week post-treatment, meeting the power requirements for the over-time analysis.

Table 1: Size of Treatment and Control Groups per Country

Country name	Control	Treatment	Total N
Austria	112	899	1011
Belgium	118	914	1032
Bulgaria	48	987	1035
Croatia	43	971	1014
Cyprus	76	427	503
Czechia	35	982	1017
Denmark	197	827	1024
Estonia	54	961	1015
Finland	285	718	1003
France	120	888	1008
Germany	92	1429	1521
Greece	24	989	1013
Hungary	51	977	1028
Ireland	17	987	1004
Italy	51	966	1017
Latvia	62	954	1016
Lithuania	91	912	1003
Luxembourg	39	466	505
Malta	3	525	528
Netherlands	74	941	1015
Poland	19	1005	1024
Portugal	16	990	1006
Romania	32	1033	1065
Slovakia	58	961	1019
Slovenia	98	914	1012
Spain	110	890	1000
Sweden	61	1003	1064
EU	1986	24516	26502

Table 2: Balance Test of Covariates by Treatment

	0 (N=1986)	1 (N=24516)	Total (N=26502)	p value
Age				¡ 0.001
Mean (SD)	53.305 (18.089)	51.263 (17.901)	51.416 (17.923)	
Range	15.000 - 98.000	0.000 - 97.000	0.000 - 98.000	
Female				0.202
Mean (SD)	0.516 (0.500)	0.531 (0.499)	0.530 (0.499)	
Range	0.000 - 1.000	0.000 - 1.000	0.000 - 1.000	
University				0.417
Mean (SD)	0.308 (0.462)	0.299 (0.458)	0.300 (0.458)	
Range	0.000 - 1.000	0.000 - 1.000	0.000 - 1.000	
Occupation				¡ 0.001
1	91 (4.6%)	1783 (7.3%)	1874 (7.1%)	
2	217 (10.9%)	3047 (12.4%)	3264 (12.3%)	
3	260 (13.1%)	3550 (14.5%)	3810 (14.4%)	
4	395 (19.9%)	5080 (20.7%)	5475 (20.7%)	
5	74 (3.7%)	1214 (5.0%)	1288 (4.9%)	
6	112 (5.6%)	1011 (4.1%)	1123 (4.2%)	
7	699 (35.2%)	7097 (28.9%)	7796 (29.4%)	
8	138 (6.9%)	1734 (7.1%)	1872 (7.1%)	
Marital status				0.055
1	996 (50.2%)	13097 (53.4%)	14093 (53.2%)	
2	228 (11.5%)	2449 (10.0%)	2677 (10.1%)	
3	404 (20.3%)	4682 (19.1%)	5086 (19.2%)	
4	170 (8.6%)	1947 (7.9%)	2117 (8.0%)	
5	182 (9.2%)	2208 (9.0%)	2390 (9.0%)	
6	5 (0.3%)	98 (0.4%)	103 (0.4%)	
7	1 (0.1%)	35 (0.1%)	36 (0.1%)	
Community				0.007
N-Miss	1	1	2	
1	595 (30.0%)	8114 (33.1%)	8709 (32.9%)	
2	779 (39.2%)	8881 (36.2%)	9660 (36.5%)	
3	611 (30.8%)	7520 (30.7%)	8131 (30.7%)	
Internet use				0.132
Mean (SD)	1.656 (1.627)	1.714 (1.680)	1.710 (1.676)	
Range	1.000 - 7.000	1.000 - 7.000	1.000 - 7.000	

Table 3: Balance Test of Covariates by Treatment (continued)

Nationality	0 (N=1986)	1 (N=24516)	Total (N=26502)	p value ¡ 0.001
AT	112 (5.6%)	879 (3.6%)	991 (3.7%)	
BE	115 (5.8%)	845 (3.4%)	960 (3.6%)	
BG	48 (2.4%)	1009 (4.1%)	1057 (4.0%)	
CY	74 (3.7%)	405 (1.7%)	479 (1.8%)	
CZ	35 (1.8%)	972 (4.0%)	1007 (3.8%)	
DE	90 (4.5%)	1420 (5.8%)	1510 (5.7%)	
DK	197 (9.9%)	821 (3.3%)	1018 (3.8%)	
EE	54 (2.7%)	956 (3.9%)	1010 (3.8%)	
ES	110 (5.5%)	875 (3.6%)	985 (3.7%)	
FI	285 (14.4%)	730 (3.0%)	1015 (3.8%)	
FR	122 (6.1%)	961 (3.9%)	1083 (4.1%)	
GR	29 (1.5%)	997 (4.1%)	1026 (3.9%)	
HR	43 (2.2%)	984 (4.0%)	1027 (3.9%)	
HU	51 (2.6%)	999 (4.1%)	1050 (4.0%)	
IE	17 (0.9%)	936 (3.8%)	953 (3.6%)	
IT	55 (2.8%)	1009 (4.1%)	1064 (4.0%)	
LT	90 (4.5%)	923 (3.8%)	1013 (3.8%)	
LU	26 (1.3%)	291 (1.2%)	317 (1.2%)	
LV	62 (3.1%)	955 (3.9%)	1017 (3.8%)	
MT	3 (0.2%)	515 (2.1%)	518 (2.0%)	
NL	74 (3.7%)	944 (3.9%)	1018 (3.8%)	
Other	1 (0.1%)	64 (0.3%)	65 (0.2%)	
PO	20 (1.0%)	1058 (4.3%)	1078 (4.1%)	
PT	21 (1.1%)	1040 (4.2%)	1061 (4.0%)	
RO	36 (1.8%)	1055 (4.3%)	1091 (4.1%)	
SE	60 (3.0%)	990 (4.0%)	1050 (4.0%)	
SI	98 (4.9%)	911 (3.7%)	1009 (3.8%)	
SK	58 (2.9%)	972 (4.0%)	1030 (3.9%)	
Ideology				0.594
N-Miss	231	2802	3033	
Mean (SD)	5.277 (2.171)	5.304 (2.072)	5.302 (2.079)	
Range	1.000 - 10.000	1.000 - 10.000	1.000 - 10.000	

Table 4: Dependent Variable by Treatment

	0 (N=1986)	1 (N=24516)	Total (N=26502)	p value
EU support				< 0.001
N-Miss	99	1905	2004	
Mean (SD)	0.661 (0.322)	0.688 (0.316)	0.686 (0.317)	
Range	0.000 - 1.000	0.000 - 1.000	0.000 - 1.000	

Figure 4: Mean EU support before and after treatment, by country (*Total N = 26,502*).

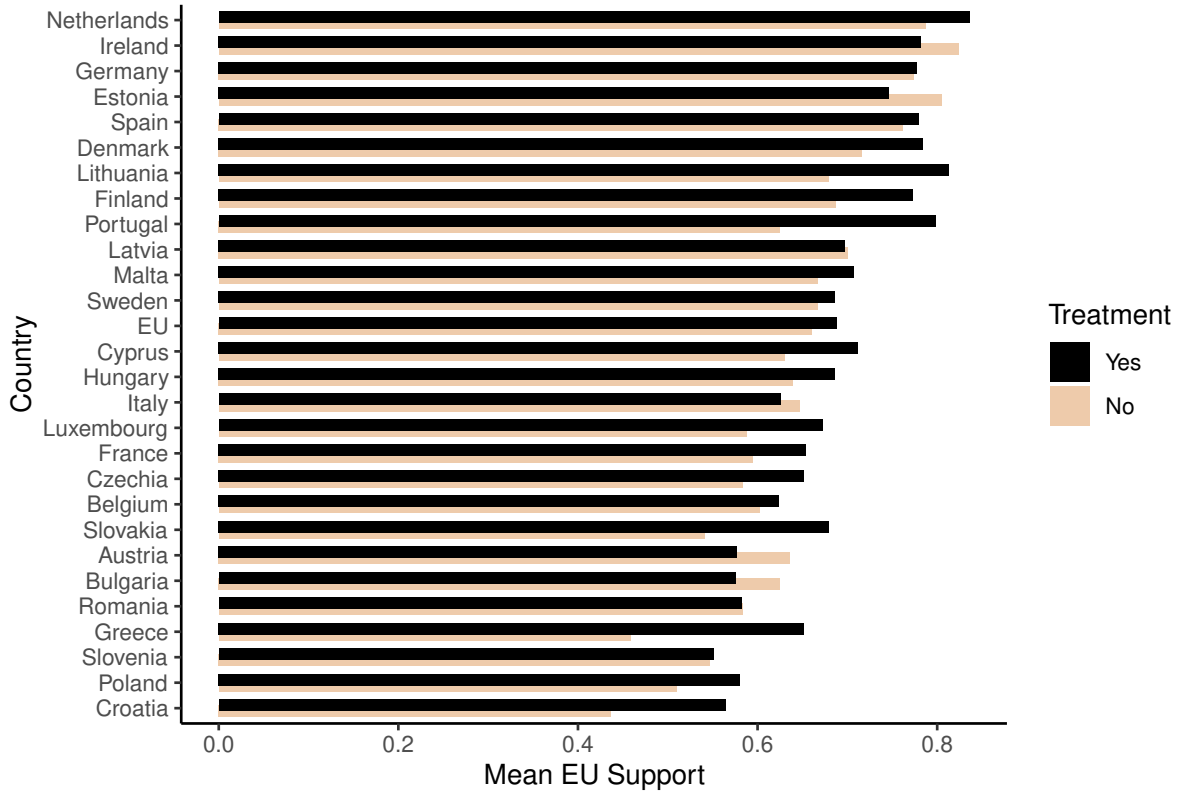


Table 5: Number of Observations Before and After Treatment

Period	Pre-treatment count
Control group	1986
Period	Post-treatment count
1 Week	4762
2 Weeks	13782
3 Weeks	21638
4 Weeks	24516

A.2 Identification strategy

Unexpected events can be used in research designs for causal inference when they are unforeseen and significant, and there are no concerns about accessibility, non-compliance, or biases from quota sampling (Muñoz et al., 2020). In our context, Russia's invasion of Ukraine was sudden and immensely significant. As seen in Tables 5 and 6, the Eurobarometer 97.1 ran without interruption following the invasion. Similarly, Eurobarometer is not based on quota sampling, and interview scheduling is essentially random. Although we cannot completely rule out the possibility of disparities between the control and treatment groups, using entropy weighting, we weight the control group so that the moment conditions of each covariate match those of the treatment group. We show all our results with and without these weights under the 'Full' and 'Balanced' models.

Figure 5: Distribution of respondents by date at the EU level (*Total N = 26,502*).

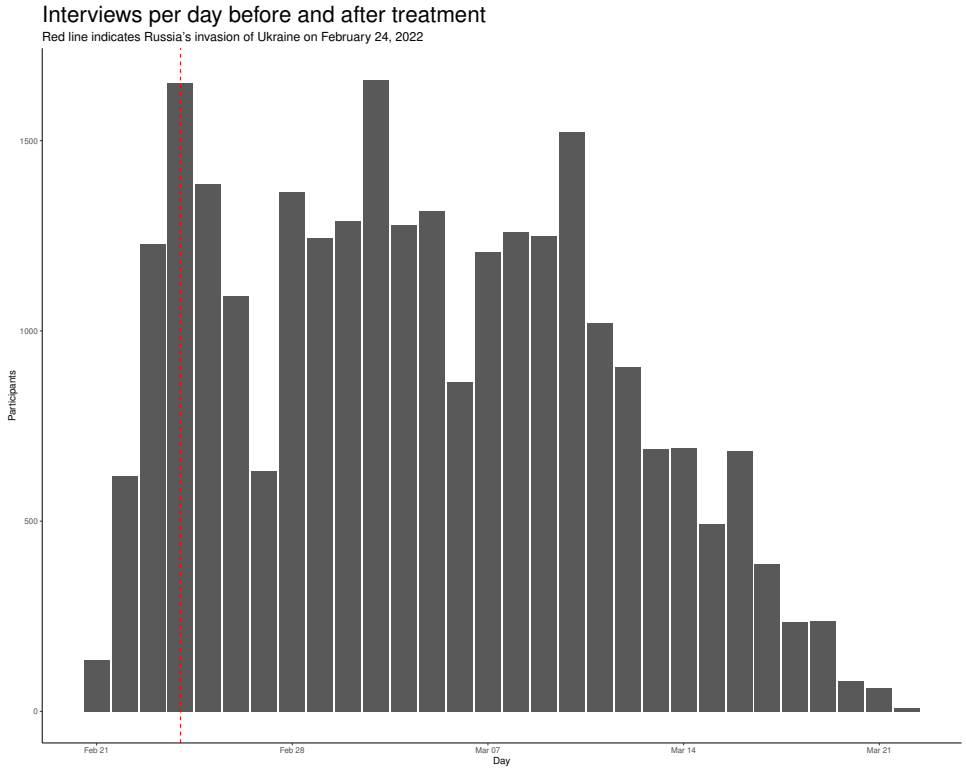


Figure 6: Distribution of respondents by date at the country level (*Total N = 26,502*).

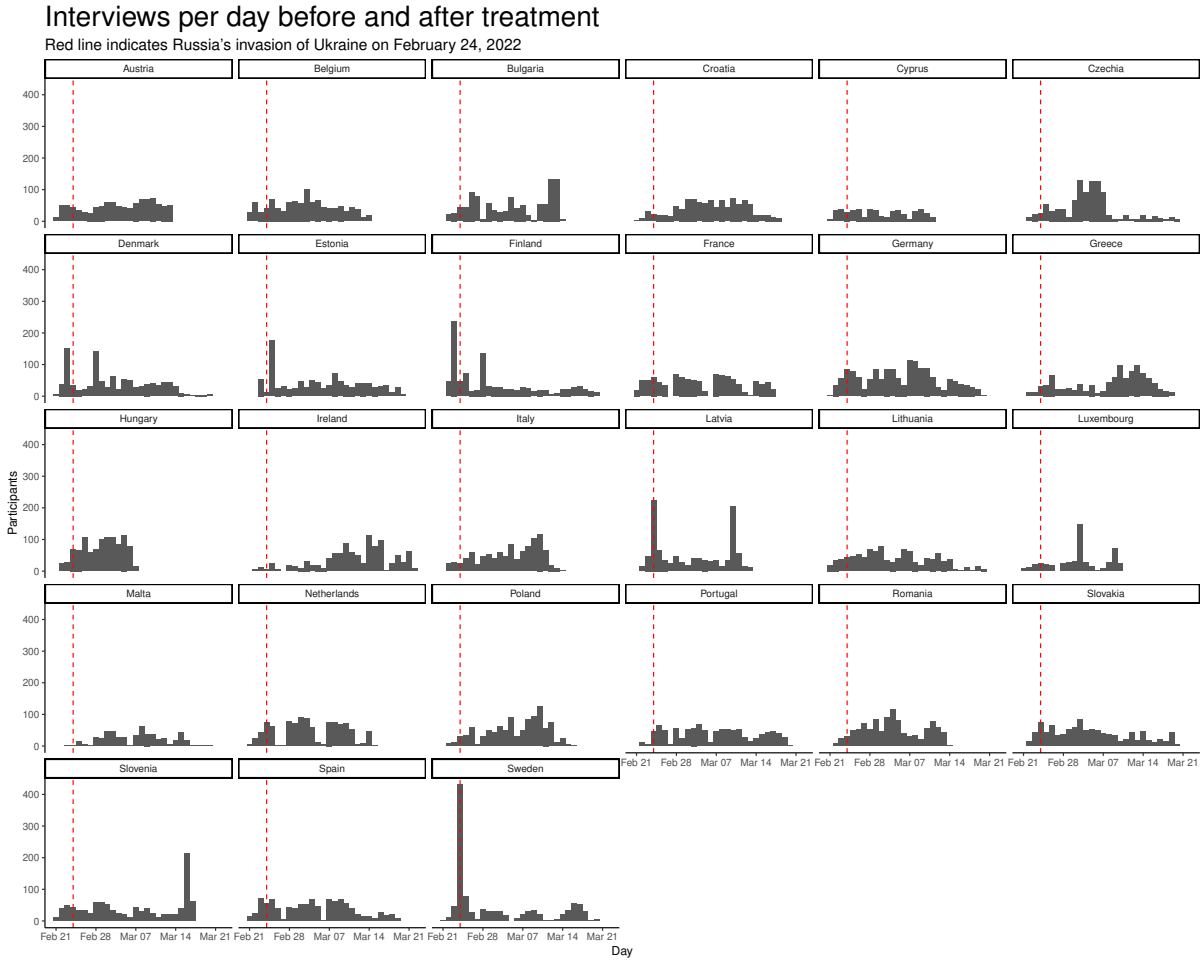
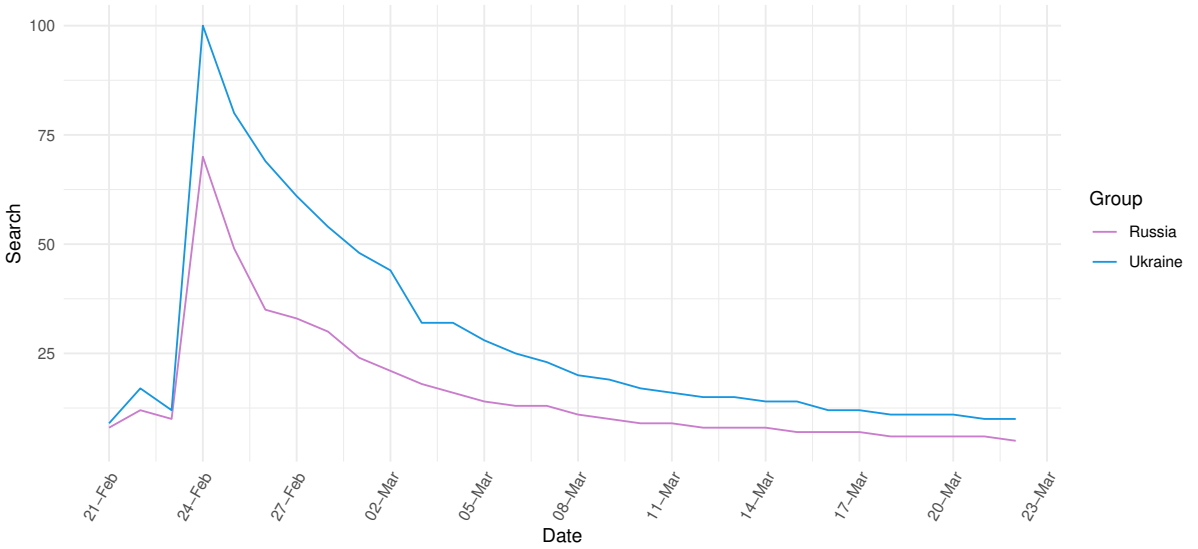


Figure 7: Google trends in the fieldwork period (Global).



A.3 Sensitivity analysis

Figure 8: Minimum detectable effect size

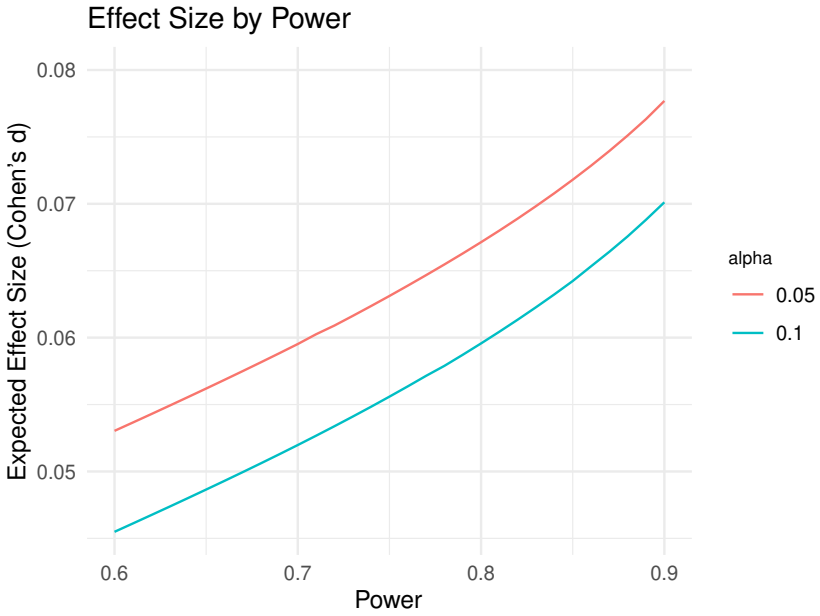


Figure 8 displays the relationship between power and detectable effect size, given the sample sizes of treatment and control groups, and an alpha of 0.05 and 0.1. The actualized standardized effect size of 0.11, as seen in Table 7, places the results within the expected power range (i.e. 0.8) for an alpha of 0.05.

A.4 Causal forest

To detect individual-level heterogeneity, we employ the Generalized Random Forests (GRF) package to capture variations in treatment effects. This method entails randomly dividing the dataset and identifying which regression trees best predict the most significant disparities in effect magnitudes. We assess the importance of these covariates by ranking them based on their contribution to predicting the outcome variable, using a measure of variable importance derived from the frequency of a variable's usage in tree splits. The algorithm selects variables and determines whether to divide a variable to maximize a heterogeneity criterion. Repeated application of this process generates a 'tree' structure with leaf nodes containing observations that consistently split in the same manner at all decision points. We use a measure of variable importance derived from the frequency of a variable's usage in tree splits, quantified as a weighted sum reflecting how frequently a feature is used for splitting at each depth in the forest. Notably, all covariates are represented in numeric or binary format without any reference category. The variable importance metric ranks covariates by their contribution to predicting the outcome variable.

The effectiveness and validity of causal forest modeling in estimating Conditional Average Treatment Effects (CATEs) rely on several critical assumptions and conditions. First, we check that for each combination of observed covariates, there exists some individuals eligible for both treatment and control, ensuring adequate representation across covariate values. Second, we require that the probability of treatment receipt falls between zero and one for all individuals across covariate space. This assumption is met through our research design. Finally, we assume that, conditional on observed covariates, there are no unobserved confounders influencing both treatment assignment and outcomes, minimizing bias from omitted variables. While it is challenging to definitively confirm the absence of unobserved confounders, we have employed several placebo tests and robustness checks to assess the potential impact of unobserved confounding on study findings as outlined in the main text.

To explore heterogeneity, we incorporate a range of sociodemographic factors into our analysis. Socioeconomic background, captured through education, employment status, and type of employment, is a well-documented influence on EU support (Kuhn et al., 2021; Hobolt, 2016). Additionally, we capture potential 'place-based' heterogeneity by including EU residence and rural versus urban residence. Ideology is also included as a factor, given its established influence on EU public opinion (van Elsas and van der Brug, 2015). Research on the individual-level correlates of support for the EU suggests that the relationship between political orientation and support for the EU depends on the temporal context (Marks and Steenbergen, 2004). Ideology may have influenced individuals' varying perceptions of threat, security and solidarity in the context of the Russian invasion. Hooghe et al. (2024), for instance, suggest that left-leaning individuals were suspicious of US-led foreign coalitions following the invasion. While we cannot be certain that this is the mechanism, documenting these differences remains important. Finally, we incorporate conventional demographic variables known to condition public opinion, namely, gender, age, partnership status, and media use.

B Results - EU level

We display the main results in Table 6 and 7. We also display the results when shifting the treatment to 25 February in Table 19.

Table 6: Treatment and EU Support - EU sample (ITT in percentage-points)

	Basic model	Extended model	Full model	Balanced model
Treatment (24 Feb)	0.05***	0.04***	0.04***	0.04***
	(0.01)	(0.01)	(0.01)	(0.01)
Country FE	✓	✓	✓	✓
Time	-	✓	✓	✓
Covariates	-	-	✓	✓
Weight	-	-	-	✓
R^2	0.08	0.08	0.09	0.11
Adj. R^2	0.07	0.07	0.09	0.10
Num. obs.	24498	24495	24493	24493
N Clusters	677	675	675	675

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

Notes: The table presents the main results when the outcome variables is rescaled to vary between 0 and 1 so they can be interpreted as percentage-points. The outcome variable measures support for the EU through preferences for remaining in the EU. The treatment variable categorizes all respondents who took the survey after February 23rd as treated, including those surveyed on the day of invasion.

Table 7: Treatment and EU Support - EU sample (ITT in standard deviation)

	Basic model	Extended model	Full model	Balanced model
Treatment	0.14***	0.13***	0.13***	0.11***
	(0.03)	(0.04)	(0.04)	(0.03)
Country FE	✓	✓	✓	✓
Time	-	✓	✓	✓
Covariates	-	-	✓	✓
Weight	-	-	-	✓
R^2	0.08	0.08	0.10	0.10
Adj. R^2	0.07	0.07	0.09	0.10
Num. obs.	24498	24495	24493	24493
N Clusters	677	675	675	675

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

Notes: The table presents the main results with the outcome variable standardized to reflect the change relative to the mean in the outcome before the treatment, allowing interpretation in standard deviation units. The outcome variable assesses support for the EU through preferences for remaining in the EU. The treatment variable categorizes all respondents who participated in the survey after February 23rd as treated, including those surveyed on the day of invasion.

C Results - Over-time

We provide estimates over time at 1, 2, 3, and 4-week intervals in Table 8.

Table 8: Treatment and EU Support - Over-time (ITT in standard deviation)

	1 week	2 weeks	3 weeks	4 weeks (Full)
Treatment	0.07	0.06	0.11***	0.11***
	(0.07)	(0.04)	(0.03)	(0.03)
Region FE	✓	✓	✓	✓
Time	✓	✓	✓	✓
Covariates	✓	✓	✓	✓
Weight	✓	✓	✓	✓
R^2	0.12	0.11	0.10	0.10
Adj. R^2	0.11	0.11	0.10	0.10
Num. obs.	6368	14702	21852	24493
N Clusters	177	370	555	675

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

Notes: The table displays the over-time results of our analysis. The outcome variable is standardized to reflect the change relative to the mean in the outcome before the treatment, allowing interpretation in standard deviation units and it measures support for the EU through preferences for remaining in the EU. The treatment variable categorizes all respondents who took the survey after February 23rd as treated, including those surveyed on the day of invasion.

D Results - HTE by bordering Russia

We provide heterogeneous treatment effects by residing in a country bordering Russia in Table 9. We focus on residing in a country bordering Russia as sharing a land border is likely to increase the perceived threat following an invasion by the neighboring country. The results do not show heterogeneous treatment effects by residing in a country bordering Russia, in contrast to findings of Gehring (2022). In Table 10, we conduct several robustness checks including examining residents living in a country bordering Russia *or* Ukraine, assessing all citizens of Eastern European countries, and considering citizens living in Eastern European countries *or* bordering Russia. These checks validate our results.

Table 9: Treatment and EU Support - HTE by bordering Russia (ITT in standard deviation)

	Basic model	Extended model	Full model	Balanced model
Treatment	0.09**	0.07*	0.07*	0.07*
	(0.03)	(0.03)	(0.03)	(0.03)
Bordering Russia	0.12	0.12	0.08	0.12*
	(0.07)	(0.07)	(0.06)	(0.06)
Treatment x Bordering Russia	−0.01	−0.01	0.02	−0.03
	(0.07)	(0.07)	(0.06)	(0.06)
Region FE	✓	✓	✓	✓
Time	-	✓	✓	✓
Covariates	-	-	✓	✓
Weight	-	-	-	✓
R^2	0.01	0.01	0.04	0.05
Adj. R^2	0.01	0.01	0.03	0.05
Num. obs.	24498	24495	24493	24493
N Clusters	520	519	519	519

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

Notes: The table presents heterogeneous treatment effects based on residing in a country bordering Russia. The outcome variable is standardized to reflect the change relative to the mean in the outcome before the treatment, allowing interpretation in standard deviation units and it assesses support for the EU via preferences for remaining in the EU. The treatment variable categorizes all respondents who participated in the survey after February 23rd as treated, including those surveyed on the day of invasion.

Table 10: Treatment and EU Support - HTE by Eastern Europe (ITT in standard deviation)

	Balanced	Balanced	Balanced
Treatment	0.07*	0.10*	0.07
	(0.03)	(0.05)	(0.04)
Borders Russia or Ukraine	0.05		
	(0.04)		
Treatment x Borders Russia or Ukraine	−0.03		
	(0.04)		
Eastern Europe		−0.21**	
		(0.08)	
Treatment x Eastern Europe		−0.02	
		(0.08)	
Eastern Europe + Finland			−0.18***
			(0.04)
Treatment x Eastern Europe + Finland			−0.02
			(0.05)
Country FE	✓	✓	✓
Time	✓	✓	✓
Covariates	✓	✓	✓
Weight	✓	✓	✓
R^2	0.05	0.06	0.06
Adj. R^2	0.05	0.06	0.05
Num. obs.	24493	24493	24493
N Clusters	519	519	519

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

Notes: The table displays heterogeneous treatment effects in model 1 for individuals residing in a country bordering Russia or Ukraine, in model 2 for those residing in a country in Eastern Europe, and in model 3 for those residing in a country in Eastern Europe or Finland. The outcome variable is standardized to reflect the change relative to the mean in the outcome before the treatment, allowing interpretation in standard deviation units and it assesses support for the EU via preferences for remaining in the EU. The treatment variable categorizes all respondents who participated in the survey after February 23rd as treated, including those surveyed on the day of invasion.

E Results - Attitudes towards national institutions

To explore if the 'rallying around the flag' phenomenon extends to national institutions (Hernández and Ares, 2023), we examine attitudes toward national democracy in Table 11. Results show a moderate increase in satisfaction with national democracy following Russia's invasion of Ukraine (9% of a SD), although this rise is not as pronounced as the heightened preference for remaining in the EU (11% of a SD). This suggests a partial rally-round-the-flag effect at the national level. There were no treatment effects regarding respondents' perceptions of their country's direction, contrasting starkly with the EU-level findings. This discrepancy suggests responsibility attribution to the EU (Hobolt and Tilley, 2014), emphasizing that while support for remaining in the EU increased, respondents expected a security response at the EU level. This could imply the relevance of Easton's distinction between diffuse (regime) and specific (policy) support (Easton, 1975).

Table 11: Treatment and National Variables - EU sample (ITT in standard deviation)

	Satisfaction with national democracy	Country in right direction
Treatment	0.09*	−0.02
	(0.04)	(0.03)
Country FE	✓	✓
Time	✓	✓
Covariates	✓	✓
Weight	✓	✓
R^2	0.16	0.11
Adj. R^2	0.16	0.11
Num. obs.	26065	22939
N Clusters	676	676

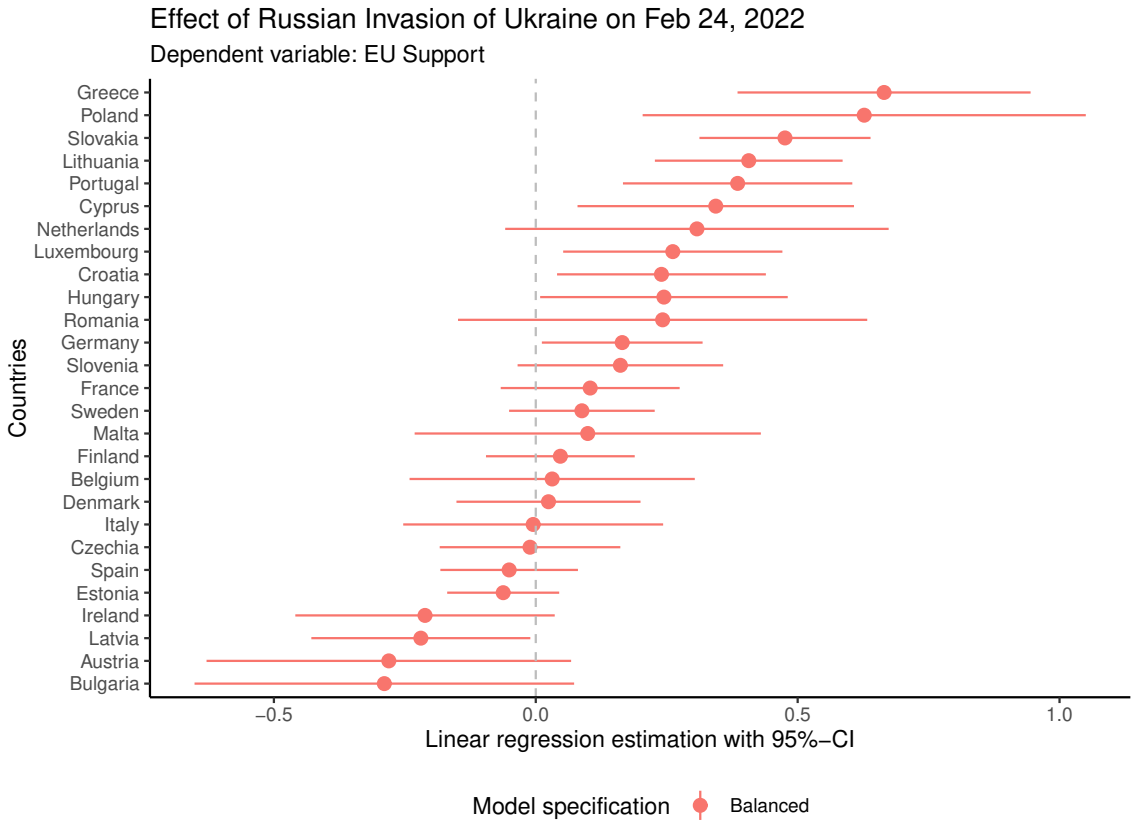
$^{***}p < 0.001$; $^{**}p < 0.01$; $^{*}p < 0.05$

Notes: The table displays treatment effects on attitudes toward national institutions. The outcome variable is standardized to reflect the change relative to the mean in the outcome before the treatment, allowing interpretation in standard deviation units and it evaluates respondents' satisfaction with democracy in their country and whether they believe their country is headed in the right direction. The treatment variable categorizes all respondents who participated in the survey after February 23rd as treated, including those surveyed on the day of invasion.

F Results - Country-level

We provide country-level results in Figure 9.

Figure 9: ITT in standard deviation - country-level results



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G Heterogeneity

G.1 HTE by ideology

We provide heterogenous treatment effects by ideology in Table 12. We also compute and display the marginal effects for the three ideological groups (Centre, Left, and Right) in Figure 10. The figure demonstrates that responses to the Russian invasion of Ukraine were significantly influenced by ideological orientation. Left-leaning individuals, who exhibited much higher levels of EU support prior to the treatment, significantly decreased their support in comparison to centre and right-leaning individuals following the invasion.

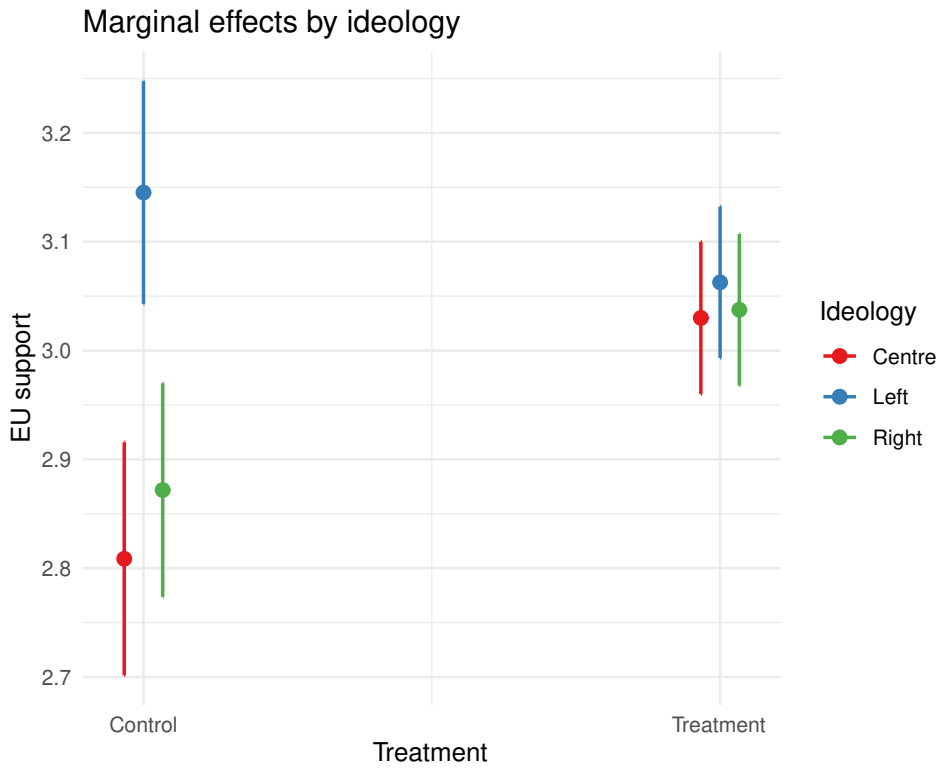
Table 12: Treatment and EU Support - HTE by ideology

	Balanced
Treatment	0.18**
	(0.06)
Ideology - Left	0.29***
	(0.06)
Ideology - Right	0.04
	(0.06)
Treatment x Ideology - Left	−0.27***
	(0.07)
Treatment x Ideology - Right	−0.05
	(0.06)
Country FE	✓
Time	✓
Covariates	✓
Weight	✓
R^2	0.12
Adj. R^2	0.11
Num. obs.	22022
N Clusters	512

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

Notes: The omitted category is the centre-leaning ideology. The outcome variable measures support for the EU through preferences for remaining in the EU. The treatment variable categorizes all respondents who took the survey after February 23rd as treated, including those surveyed on the day of invasion.

Figure 10: Marginal effects by ideology at the EU level; (N = *26,502*).



G.2 HTE by age group

We provide heterogeneous treatment effects by age group in Table 13. We also compute and display the marginal effects for the four age groups (-30, 31-40, 41-50, 51+) in Figure 11. The figure demonstrates that all age groups increased their support for the EU following the invasion, with younger individuals (under 30) exhibiting the largest predicted increase in post-treatment support compared to older age groups.

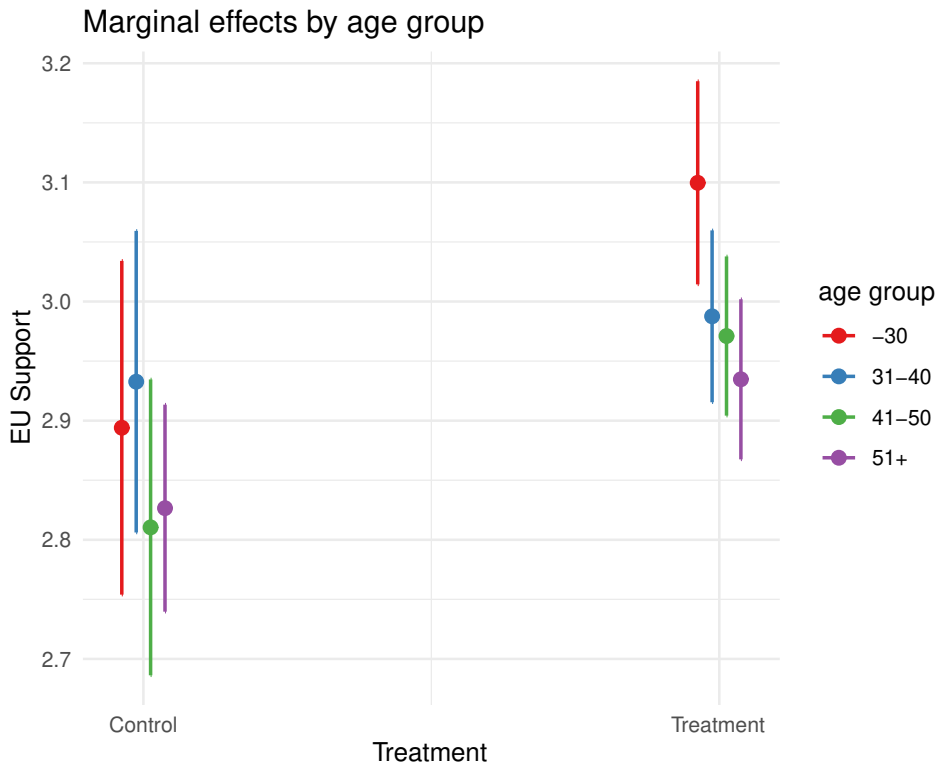
Table 13: Treatment and EU Support - HTE by age categories

	Balanced
Treatment	0.20***
	(0.05)
31-40	0.10
	(0.06)
41-50	0.04
	(0.06)
51+	0.12*
	(0.06)
Treatment x 31-40	−0.16*
	(0.08)
Treatment x 41-50	−0.06
	(0.07)
Treatment x 51+	−0.11
	(0.06)
Country FE	✓
Time	✓
Covariates	✓
Weight	✓
R^2	0.10
Adj. R^2	0.10
Num. obs.	24493
N Clusters	519

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

Notes: The omitted age group is those under 30. The outcome variable measures support for the EU through preferences for remaining in the EU. The treatment variable categorizes all respondents who took the survey after February 23rd as treated, including those surveyed on the day of invasion.

Figure 11: Marginal effects by age group at the EU level; ($N = 26{,}502$).

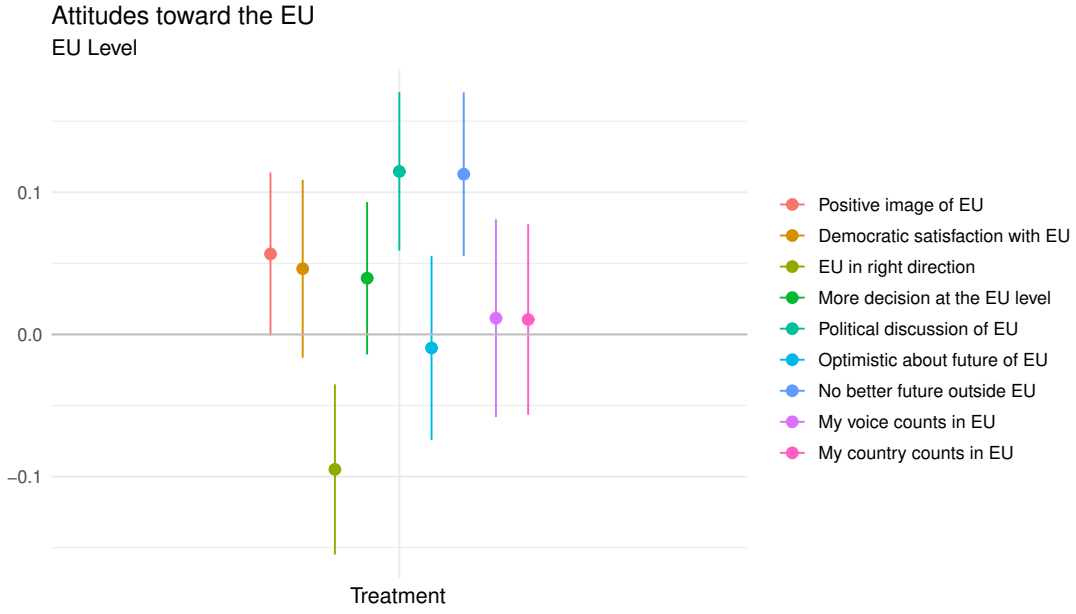


H Mechanisms

H.1 Other variables from the Eurobarometer

In this section, we present additional estimates for other dependent variables derived from the Eurobarometer dataset to uncover the mechanisms behind our primary finding of increased EU support following the Russian invasion. These results are presented in Figure 12, which reveals a clear pattern: in the aftermath of the war's onset, there was a marginal (%6 SD, $p<0.05$) rise in the positive perception of the EU, alongside a substantial (%11 SD, $p<0.001$) increase in political discussions about the EU. This was coupled with a %10 of a SD decrease in the perception that the EU is heading in the right direction ($p<0.01$). Other attitudes towards the EU remained relatively stable. We interpret this result with Easton (1975)'s distinction between diffuse and specific support for the EU. Citizens increasingly favoring European integration and togetherness amid the Russian threat does not imply universal endorsement of all specific EU policies.

Figure 12: ITT in standard deviations at the EU level; ($N = 26{,}502$).



Notes: The outcome variables are standardized to reflect the change relative to the pre-treatment mean, expressed in standard deviations.

Diffuse support for the EU is often based on broad concepts such as a sense of Eu-

ropean identity and shared values. Specific policy support, on the other hand, is related to policies and actions implemented by political actors. Individuals may feel a general attachment to the idea of a united Europe, which can endure despite disagreements on specific policies (Hobolt and de Vries, 2016). We interpret our results as such: in the face of the Russian threat, citizens increasingly favored the overall idea of European integration and togetherness provided by EU membership. But this does not mean that they are generally in favor of all the specific European policies and actions, which is perhaps expressed through the item on the EU's current direction. This interpretation would align with the public opinion polls conducted by De Vries and Hoffmann (2022) post-invasion, where a significant majority of Europeans expressed support for a more unified European defense and security policy.

H.2 Supplementary dataset

We check the validity of our main findings by replicating our analysis on an additional dataset, 'eupinions,' which is a project initiated by the Bertelsmann Foundation (eupinions, 2020). This dataset employs cutting-edge data collection techniques to gather representative data on European public opinion from each member state. Our analysis focuses on waves 24, 25, and 26, corresponding to the time frames of September 2021, December 2021, and March 2022, respectively (N=35,517). Notably, eupinions conducts data collection in monthly waves, with no data collection occurring between these waves. While this data collection pattern deviates from the continuous nature required by the UESD framework, we leverage this dataset for supplementary analysis to corroborate our initial findings. We employ matching techniques to approximate our earlier analysis.

Our analytical approach mirrors the framework used in our previous analysis. Specifically, we assign treatment to the wave after February 2022, incorporate country-fixed effects, and include controls for age, gender, education, and community type (city or rural). We cluster standard errors by wave and country, and integrate survey and matching weights into our analysis. We implement nearest neighbor (NN) matching on the propensity score, pairing each treated unit with a control unit possessing the closest propensity score so that the distributions of covariates in the two groups are approximately equal to each other. In Table 14, the dependent variable is the respondents' inclination to vote for their country to remain in the EU, taking the value 1 if they are in favor, and 0 otherwise.

In Table 15, the dependent variable is based on the following question: "Should the EU play a more active role in world affairs?" Here, a value of 1 signifies full agreement, while 0 indicates otherwise. The results show a statistically significant 1 percentage-point increase in support for the EU's active engagement in global affairs following the war in Ukraine. This suggests that citizens increasingly perceive the EU as an international organization (IO) capable of enhancing security in such contexts.

Table 14: Bertelsmann Dataset - Preferences to Remain in the EU

	Basic model	Extended model	Full model	Balanced model
Treatment	0.03***	0.03**	0.03***	0.04***
	(0.01)	(0.01)	(0.01)	(0.01)
Country FE	✓	✓	✓	✓
Cl. SE	-	✓	✓	✓
Covariates	-	-	✓	✓
NN Weights	-	-	-	✓
R^2	0.03	0.03	0.04	0.04
Adj. R^2	0.03	0.03	0.04	0.04
Num. obs.	35517	35517	35517	35517
RMSE	0.20	0.20	0.20	0.14
N Clusters	–	81	81	81

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

Notes: The coefficients can be interpreted as percentage-points. The dependent variable is the respondents' inclination to vote for their country to remain in the EU, taking the value 1 if they are in favor, and 0 otherwise.

Table 15: Bertelsmann Dataset - Should the EU be More Active in Global Affairs?

	Basic model	Extended model	Full model	Balanced model
Treatment	0.01	0.01*	0.01*	0.01*
	(0.01)	(0.01)	(0.01)	(0.01)
Country FE	✓	✓	✓	✓
Wave Cl. SE	-	✓	✓	✓
Covariates	-	-	✓	✓
NN Weights	-	-	-	✓
R^2	0.03	0.03	0.04	0.05
Adj. R^2	0.03	0.03	0.04	0.05
Num. obs.	35517	35517	35517	35517
RMSE	0.20	0.20	0.20	0.15
N Clusters	–	81	81	81

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

Notes: The coefficients can be interpreted as percentage-points. The dependent variable is based on the following question: "Should the EU play a more active role in world affairs?" Here, a value of 1 signifies full agreement, while 0 indicates otherwise.

I Robustness checks

In this section, we conduct robustness checks. Table 16 displays treatment effects when the outcome variable is an irrelevant question, while Table 17 presents treatment effects with a one-week treatment delay. In Table 18, we display the results when 24 February, the day of invasion, was removed from the sample. Finally, in Table 19, we show the results when we assume treatment on 25 February, the day after the invasion.

I.1 Placebo treatment effects

Table 16: Treatment and agriculture as cause of climate change (ITT in standard deviation)

	Basic model	Extended model	Full model	Balanced model
Treatment	0.05	0.02	0.01	0.02
	(0.03)	(0.03)	(0.03)	(0.03)
Country FE	✓	✓	✓	✓
Time	-	✓	✓	✓
Covariates	-	-	✓	✓
Weight	-	-	-	✓
R^2	0.03	0.03	0.05	0.06
Adj. R^2	0.03	0.03	0.04	0.05
Num. obs.	25009	25006	25004	25004
N Clusters	675	673	673	673

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

Notes: The table presents treatment effects on whether respondents perceive agriculture as a cause of climate change. The outcome variable is standardized to reflect the change relative to the mean in the outcome before the treatment, allowing interpretation in standard deviation units. The treatment variable categorizes all respondents who participated in the survey after February 23rd as treated, including those surveyed on the day of invasion.

Table 17: Fake treatment and EU support (ITT in standard deviation)

	Basic model	Extended model	Full model	Balanced model
Fake treatment	0.03	−0.01	−0.00	−0.03
	(0.02)	(0.03)	(0.03)	(0.04)
Country FE	✓	✓	✓	✓
Time	-	✓	✓	✓
Covariates	-	-	✓	✓
Weight	-	-	-	✓
R^2	0.07	0.07	0.09	0.11
Adj. R^2	0.07	0.07	0.09	0.10
Num. obs.	24498	24495	24493	24493
N Clusters	677	675	675	675

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

Notes: The table displays treatment effects when the treatment is shifted one week. The outcome variable is standardized to reflect the change relative to the mean in the outcome before the treatment, allowing interpretation in standard deviation units and it evaluates support for the EU via preferences for remaining in the EU.

I.2 Removing the day of invasion from the sample

Table 18: Treatment effect when 24 February is removed and EU support (ITT in standard deviation)

	Basic model	Extended model	Full model	Balanced model
Treatment	0.15***	0.17***	0.16***	0.15***
	(0.03)	(0.04)	(0.04)	(0.03)
Country FE	✓	✓	✓	✓
Time	-	✓	✓	✓
Covariates	-	-	✓	✓
Weight	-	-	-	✓
R^2	0.08	0.08	0.10	0.11
Adj. R^2	0.08	0.08	0.10	0.10
Num. obs.	22925	22922	22920	22920
N Clusters	649	647	647	647

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

Notes: The table presents treatment effects when February 24th, the day of invasion, was excluded from the sample. The outcome variable is standardized to reflect the change relative to the mean in the outcome before the treatment, allowing interpretation in standard deviation units and it assesses support for the EU through preferences for remaining in the EU.

I.3 Assuming treatment on 25 February

Table 19: Treatment on 25 February and EU support (ITT in standard deviation)

	Basic model	Extended model	Full model	Balanced model
Treatment (25 Feb)	0.14***	0.15***	0.14***	0.14***
	(0.02)	(0.03)	(0.03)	(0.03)
Country FE	✓	✓	✓	✓
Time	-	✓	✓	✓
Covariates	-	-	✓	✓
Weight	-	-	-	✓
R^2	0.08	0.08	0.09	0.11
Adj. R^2	0.08	0.08	0.09	0.11
Num. obs.	24498	24495	24493	24493
N Clusters	520	519	519	519

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

Notes: The table presents treatment effects assuming treatment on the day after Russia's invasion (February 25th). The outcome variable is standardized to reflect the change relative to the mean in the outcome before the treatment, allowing interpretation in standard deviation units and it assesses support for the EU via preferences for remaining in the EU.

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