Appendix for "Voters rally around the incumbent in the aftermath of terrorist attacks: Evidence from multiple unexpected events during surveys"

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Contents

A Descriptive information

A.1 List of surveys

Table A1: List of surveys from the Centro de Investigaciones Sociológicas (CIS) used in the analyses

CIS survey id	Start of fieldwork	End of fieldwork	CIS survey id	Start of fieldwork	End of fieldwork
1737	January 7, 1988	December 30, 1988	2107	May 14, 1994	June 30, 1994
1763	January 19, 1988	September 25, 1988	2124	November 1, 1994	December 4, 1994
1767	October 4, 1988	October 19, 1988	2130	January 12, 1995	January 19, 1995
1801	April 1, 1989	April 11, 1989	2131	January 18, 1995	February 28, 1995
1818	July 17, 1989	July 24, 1989	2132	January 7, 1995	February 12, 1995
1836	September 5, 1989	September 16, 1989	2133	January 3, 1995	February 20, 1995
1839	September 6, 1989	September 30, 1989	2152	February 2, 1995	May 26, 1995
1867	April 1, 1990	April 30, 1990	2154	March 17, 1995	May 19, 1995
1900	October 7, 1990	November 29, 1990	2184	June 1, 1995	July 3, 1995
1902	October 1, 1990	November 13, 1990	2188	June 14, 1995	July 27, 1995
1910	December 12, 1990	December 26, 1990	2197	November 3, 1995	November 21, 1995
1944	January 22, 1991	March 26, 1991	2201	December 7, 1995	December 16, 1995
1945	March 14, 1991	March 25, 1991	2207	January 11, 1996	February 26, 1996
1947	February 18, 1991	March 22, 1991	2208	February 1, 1996	March 29, 1996
1948	January 16, 1991	March 30, 1991	2215	May 28, 1996	June 30, 1996
1949	January 16, 1991	March 30, 1991	2220	July 7, 1996	July 27, 1996
1951	March 14, 1991	March 23, 1991	2233	January 2, 1997	January 29, 1997
1952	January 23, 1991	March 29, 1991	2244	March 23, 1997	April 29, 1997
1954	March 15, 1991	March 27, 1991	2274	January 7, 1998	January 30, 1998
1955	March 13, 1991	March 28, 1991	2294	June 9, 1998	July 18, 1998
1967	May 3, 1991	June 13, 1991	2382	February 11, 2000	February 29, 2000
1998	March 1, 1992	August 29, 1992	2389	April 3, 2000	May 9, 2000
2008	May 30, 1992	June 30, 1992	2396	July 8, 2000	July 28, 2000
2078	January 4, 1994	January 29, 1994	2400	October 1, 2000	October 24, 2000
2085	March 18, 1994	March 30, 1994	2406	January 18, 2001	February 8, 2001
2087	March 7, 1994	April 19, 1994	2433	October 9, 2001	October 30, 2001
2088	May 1, 1994	July 30, 1994	2444	January 21, 2002	February 28, 2002
2091	April 26, 1994	May 27, 1994	2454	April 13, 2002	April 27, 2002
2094	April 26, 1994	June 8, 1994	2455	September 1, 2002	October 28, 2002
2098	April 23, 1994	June 7, 1994	2541	October 2, 2003	November 30, 2003
2100	April 11, 1994	May 19, 1994	2589	January 1, 2005	January 29, 2005
2103	April 25, 1994	May 28, 1994			

A.2 List of attacks

Table A2: List of terrorist attacks used in the analyses

Date	Region	Province	Municipality	Group	Short Description
February 24, 1988	Madrid	Madrid	Madrid	ETA	Kidnapping of a businessman
March 14, 1988	Basque Country Madrid	Álava Madrid	Llodio Madrid	ETA (alleged)	Double attack: 1. Granades against national gendarmerie force barracks 2. Bomb package at the CSIF union's office
March 19, 1988	Basque Country	Vizcaya	Durango	ETA	Firearm attack against a member of the national gendarmerie force and his wife
March 27, 1988	Basque Country Madrid	Álava Madrid	Salvatierra Madrid	ETA	Double attack: 1. Firearm attack against a retired army general 2. Motorbike bomb
May 27, 1988	Galicia	La Coruña	A Coruña Perbes	GRAPO EGPGC	Double attack: 1. Firearm attack against a businessman 2. Bomb against the house of a Popular Alliance party MEP
June 5, 1988	Galicia	Orense	Orense	EGPGC	Car bomb against a police station
June 6, 1988	Basque Country	Guipúzcoa	Elgóibar	ETA	Firearm attack against an industrialist
June 18, 1988	Andalusia	Cadíz	Rota	Unknown	Unexpected detonator explosion thwarts an attack to NATO military officers
September 10, 1988	Basque Country	Vizcaya	Izurza	ETA (alleged)	Firearm attack against two police officers
October 4, 1988	Madrid	Madrid	Madrid	GRAPO	Firearm attack against two police officers
October 16, 1988	Navarre Basque Country	Navarra Guipúzcoa	Pamplona Legazpi	ETA	Double attack: 1. Car bomb 2. Bomb on the railway line
April 8, 1989	Navarra	Navarra	Ciorda Zuasti	ETA	Explosion of seven bombs on the Pamplona-Vitoria railway line
April 10, 1989	Aragon	Huesca	Jaca	ETA	Letter bomb against an army sergeant
July 19, 1989	Madrid	Madrid	Madrid	ETA	Firearm attack against two army officials
September 11, 1989	Catalonia	Girona	Banyoles	Terra Lliure (alleged)	Bomb in the parking of the national gendarmerie force barracks
September 12, 1989	Madrid Basque Country	Madrid Vizcaya	Madrid Bilbao	ETA	Double attack: 1. Firearm attack against a public prosecutor 2. Letter bomb against a civilian
April 6, 1990	Basque Country	Guipúzcoa	San Sebastián	ETA	Firearm attack agaist two civilians
April 7, 1990	Navarra	Navarra	Lecumberri	ETA	Granades against a national gendarmerie deployment
April 23, 1990	Madrid	Madrid	Madrid	ETA	Parcel bomb at the "Escuela de Estudios Penitenciarios"
October 7, 1990	Basque Country	Vizcaya	Plentzia	ETA	Firearm attack against a bar's owner
October 11, 1990	Galicia	La Coruña	Santiago de Compostela	EGPGC	Bomb in a discoteque
October 17, 1990	Basque Country	Guipúzcoa	San Sebastián	ETA	Police disarms a car bomb
October 23, 1990	Cantabria	Cantabria	Pesúes	ETA	Police disarms a car bomb
December 20, 1990	Valencia	Valencia	Valencia	ETA	Car bomb against a military residence
March 16, 1991	Basque Country	Guipúzcoa	San Sebastián	ETA	Car bomb against members of the national gendarmerie force
March 21, 1991	Basque Country	Vizcaya	Bilbao	ETA	Bomb against a civilian

May 6, 1991	Basque Country	Guipúzcoa	Pasaje	ETA	Bomb against members of the national gendarmerie force
May 9, 1991	Basque Country	Vizcaya	Ortuella	ETA	Bomb against a member of the national gendarmerie force
May 20, 1991	La Rioja	La Rioja	Casalarreina	ETA	Car bomb against residential barracks of the national gendarmerie force
May 29, 1991	Catalonia	Barcelona	Vic	ETA	Car bomb against residential barracks of the national gendarmerie force
March 18, 1992	Catalonia	Barcelona	Lliçà d'Amunt	ETA	Car bomb against members of the national gendarmerie force
March 19, 1992	Catalonia	Barcelona	Lliçà d'Amunt Sant Quirze del Vallès	ETA	Double attack: 1. Car bomb attack 2. Car bomb attack
March 23, 1992	Madrid	Madrid	Madrid	ETA	Bomb against an army colonel
June 9, 1992	Madrid	Madrid	Madrid	ETA	Car bomb against army members
January 25, 1994	Madrid	Madrid	Madrid	ETA	A malfunctioning detonator thwarts an attack to members of the army.
March 29, 1994	Basque Country	Álava	Vitoria	ETA	Failed bomb against governmental buildings killing the terrorist
April 4, 1994	Basque Country	Vizcaya	Bilbao	ETA	Bomb against a member of the national gendarmerie force
April 18, 1994	Catalonia	Barcelona	Barcelona	ETA	Granades against a government's building
May 23, 1994	Madrid	Madrid	Madrid	ETA	Bomb against an army member
May 29, 1994	Basque Country	Vizcaya	Muskiz Bilbao	ETA	Double attack: 1. Bomb attack on a beach 2. Bomb attack outside a restaurant
June 1, 1994	Madrid	Madrid	Madrid	ETA	Firearm attack against an army general
July 27, 1994	Basque Country	Guipúzcoa	San Sebastián	ETA	Firearm attack against a civilian
July 29, 1994	Madrid	Madrid	Madrid	ETA	Car bomb against an army general
November 26, 1994	Basque Country	Vizcaya	Guernica Luno	ETA	Incendiary devices against the "Casa de Juntas de Guernica" and a police patrol
January 13, 1995	Basque Country	Vizcaya	Bilbao	ETA	Firearm attack against two police officers
January 23, 1995	Basque Country	Guipúzcoa	San Sebastián	ETA	Firearm attack against the province president of the Popular Party
April 10, 1995	Basque Country	Guipúzcoa	San Sebastián	ETA	Firearm attack against an army member
April 19, 1995	Madrid	Madrid	Madrid	ETA	Bomb attack against the national president of the Popular Party
May 9, 1995	Basque Country	Guipúzcoa	Hondarribia	ETA	Kidnapping of a businessman
June 8, 1995	Basque Country	Guipúzcoa	San Sebastián	ETA	Firearm attack against the local chief of the anti-terrorism police unit
June 19, 1995	Madrid	Madrid	Madrid	Unknown	Car bomb attack
June 27, 1995	Madrid	Madrid	Madrid	ETA	Letter bomb against a civilian
July 6, 1995	Aragon	Zaragoza	Zaragoza	GRAPO	The terrorist group claims responsibility for the kidnapping of a businessman
November 10, 1995	Castile and León	Salamanca	Salamanca	ETA	Bomb against an army member
December 10, 1995	Basque Country	Guipúzcoa	Itsasondo	Unknown	Firearm attack against a police officer
December 11, 1995	Madrid	Madrid	Madrid	ETA	Car bomb against civilians employed by the army
February 6, 1996	Basque Country	Guipúzcoa	San Sebastián	ETA	Firearm attack against an influential member of the regional Socialist Party
February 14, 1996	Madrid	Madrid	Madrid	ETA	Firearm attack against the former president of the Spanish Constitutional Court
March 4, 1996	Basque Country	Guipúzcoa	Irún	ETA	Bomb against a police official
March 20, 1996	Madrid	Madrid	Madrid	ETA	Police disarms a car bomb

June 12, 1996	Madrid	Madrid	Madrid	GRAPO (alleged)	Parcel bomb at the "Audiencia Nacional" courthouse
June 19, 1996	Basque Country	Guipúzcoa	San Sebastián	ETA	Bomb against a businessman
July 20, 1996	Catalonia	Tarragona	Reus Salou Cambrils	ETA	Triple attack: 1. Bomb at the Reus airport, 2. Bomb in a garbage can, 3. Bomb in a hotel
July 26, 1996	Basque Country	Guipúzcoa	Ordizia	ETA	Firearm attack against a businessman
January 6, 1997	Madrid	Madrid	Madrid	ETA	Granade attack against the Madrid-Barajas airport
January 8, 1997	Madrid	Madrid	Madrid	ETA	Double attack: 1. Firearm attack against a member of the army 2. Car bomb attack
April 16, 1997	Basque Country	Guipúzcoa	Rentería	ETA	Firearm attack against a Martutene's prison employee
April 24, 1997	Basque Country	Vizcaya	Bilbao	ETA	Firearm atack against a a police inspector
January 9, 1998	Basque Country	Guipúzcoa	Zarautz	ETA	Bomb against of a town councillor of the Popular Party
January 27, 1998	Basque Country	Álava	Vitoria	ETA	Bomb against a town councillor of the Popular Party
January 29, 1998	Andalusia	Sevilla	Sevilla	ETA	Firearm attack against a town councillor of the Popular Party and his wife
June 25, 1998	Basque Country	Guipúzcoa	Rentería	ETA	Motorbike bomb against a town councillor of the Popular Party
February 22, 2000	Basque Country	Álava	Vitoria	ETA	Car bomb against one the regional leaders of the Socialist Party
May 7, 2000	Basque Country	Guipúzcoa	Andoian	ETA	Firearm attack of a civilian
July 15, 2000	Andalusia	Malaga	Malaga	ETA	Firearm attack againt a town councillor of the Popular Party
July 16, 2000	Castile and León	Soria	Ágreda	ETA	Car bomb attack against national gendarmerie force barracks
July 19, 2000	Andalusia	Malaga	Malaga	ETA	Unexploded bomb attack against the province secretary of the Socialist Party
July 24, 2000	Basque Country	Vizcaya	Gatxo	ETA	Car bomb against a Popuplar Party Senator
July 26, 2000	Basque Country	Vizcaya	Durango	ETA	Unexploded bomb attack against a town councillor of the Popular Party
October 9, 2000	Andalusia	Granada	Granada	ETA	Double attack: 1. Firearm attack against the Chief Prosecutor of Andalusia 2. Car bomb attack
October 16, 2000	Andalusia	Sevilla	Sevilla	ETA	Firearm attack against an army colonel
October 22, 2000	Basque Country	Álava	Vitoria	ETA	Bomb against a prison civil servant
January 24, 2001	Navarra	Navarra	Zizur Mayor	ETA	Bomb attack against an army member
January 26, 2001	Basque Country	Guipúzcoa	San Sebastián	ETA	Bomb against a civilian employed by the army
October 12, 2001	Madrid	Madrid	Madrid	ETA (alleged)	Car bomb attack
February 19, 2002	Basque Country	Vizcaya	Sescao	ETA	Bomb against a member of the Socialist Party
April 20, 2002	Basque Country	Vizcaya	Getxo	ETA	Car bomb attack
April 22, 2002	Madrid	Madrid	Madrid	ETA	Car bomb attack against the headquarters of an oil company
September 11, 2002	Basque Country	Vizcaya	Zierbena	ETA	The police disarms a car bomb
September 23, 2002	Basque Country	Vizcaya	Bilbao	ETA (alleged)	The accidental explosion of the bomb kills two terrorists
September 24, 2002	Navarra	Navarra	Leitza	ETA	Comb againt a national gendarmerie patrol
October 12, 2003	Basque Country	Guipúzcoa	Irún	ETA	Bombs against the trucks of a transport company
January 18, 2005	Basque Country	Vizcaya	Getxo	ETA	Car bomb attack

B Balance

In Table B1 we analyze the balance of the socio-demographic characteristics of respondents interviewed before and after the attack and in the targeted vs non-targeted regions. In general, we can see that respondents in our treatment group are somewhat less educated, slightly less likely to be employed, and more likely to live in smaller municipalities. These differences might be the result of the way the fieldwork is organized, if sampled units in urban areas are contacted earlier than in rural ones, and could also reflect differences in the reachability of different social groups.

Table B1: UESD balance table (±30 days)

	PRE		POST		Difference	Diff-in-diff
	N	Mean	N	Mean	t-tests	(post×region)
Gender (Female)	91,613	0.518	206,131	0.518	–0.000	+0.004
Age	98,290	44.812	217,994	44.82	+0.004**	–0.514
Education	89,576	3.393	202,586	3.200	–0.193***	–0.027
Employed	90,903	0.407	204,549	0.414	+0.007**	–0.020*
Unemployed	90,903	0.109	204,549	0.096	–0.013**	+0.008
Student	90,903	0.077	204,549	0.070	–0.008	+0.006
Retired	90,903	0.190	204,549	0.164	–0.026	–0.009
Housework	90,903	0.217	204,549	0.257	+0.040	+0.015*
Less than 2k inhab.	98,376	0.101	219,462	0.114	+0.013***	–0.015**
2k-10k inhab.	98,376	0.164	219,462	0.183	+0.019	–0.025***
10k-50k inhab.	98,376	0.240	219,462	0.219	–0.022***	–0.006
50k-100k inhab.	98,376	0.093	219,462	0.090	–0.003*	+0.019***
100k-400k inhab.	98,376	0.241	219,462	0.226	–0.016	–0.049***
400k-1M inhab.	98,376	0.072	219,462	0.068	–0.003***	+0.041***
More than 1M inhab.	98,376	0.089	219,462	0.100	+0.011***	+0.035***

* $p < .05$, ** $p < .01$, *** $p < .001$.

Note: The values displayed for t-tests are the differences in the means across the groups. All estimates use a ±-day bandwidth for the pre-post groups. Survey-attack fixed effects are included in all estimation regressions.

Crucially for our identification strategy, we need to analyze whether these pre-post differences are similar in targeted and non-targeted regions. In summary, we see that the imbalance in education levels is similar in both types of regions, but the before-after imbalance in the

respondents' labor market situation and the size of the municipality in which they live is different in regions that have/have not been exposed to the attack. This is why, to account for these diff-in-diff imbalances, we add a series of interactions to the list of controls in the main analyses: *Gender*, *Age*, *Age*^{2}, *Education*, *Employment status*, *Size of municipality*, *Employment status* $\times$ *Target region*, and *Size of municipality* $\times$ *Target region*.

C Full model results

Table C1: Effect of attacks on vote for the incumbent (full model results)

	(1) ±30	(2) ±20	(3) ±10	(4) ±5	(5) ±3	(6) ±30	(7) ±20	(8) ±10	(9) ±5	(10) ±3
Post	-0.00	-0.00	-0.00	0.00	0.00	-0.00	-0.01	-0.00	0.00	0.00
	(0.00)	(0.00)	(0.00)	(0.00)	(0.01)	(0.00)	(0.00)	(0.00)	(0.01)	(0.01)
Target region	-0.03***	-0.03***	-0.05***	-0.05***	-0.06***	-0.09***	-0.10***	-0.10***	-0.08***	-0.08***
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.02)	(0.02)	(0.02)
Post × Target region	0.03***	0.02***	0.04***	0.03***	0.04**	0.03***	0.03***	0.05***	0.04***	0.03**
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Gender (Female)						-0.01***	-0.01***	-0.01***	-0.01***	-0.01**
						(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Age						0.00	0.00**	0.00	0.00	0.00
						(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Age sq.						-0.00	-0.00*	-0.00*	-0.00	-0.00
						(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Education						-0.01***	-0.01***	-0.01***	-0.01***	-0.01***
						(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Lab. (unemployed)						-0.01	-0.01*	-0.02**	-0.02*	-0.02*
						(0.00)	(0.00)	(0.01)	(0.01)	(0.01)
Lab. (student)						-0.04***	-0.04***	-0.04***	-0.04***	-0.05***
						(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Lab. (retired)						0.06***	0.06***	0.06***	0.06***	0.06***
						(0.00)	(0.01)	(0.01)	(0.01)	(0.01)
Lab. (housework)						0.01*	0.01*	0.01	0.02**	0.02**
						(0.00)	(0.00)	(0.00)	(0.01)	(0.01)
Lab. (unemployed) × Target region						-0.01	-0.00	-0.01	-0.03*	-0.02
						(0.01)	(0.01)	(0.01)	(0.01)	(0.02)
Lab. (student) × Target region						0.00	-0.01	-0.01	-0.02	-0.00
						(0.01)	(0.01)	(0.01)	(0.01)	(0.02)
Lab. (retired) × Target region						-0.03**	-0.03***	-0.05***	-0.06***	-0.05**
						(0.01)	(0.01)	(0.01)	(0.01)	(0.02)
Lab. (housework) × Target region						0.01	0.01	0.02	-0.01	-0.01
						(0.01)	(0.01)	(0.01)	(0.01)	(0.02)
Pop. Muni. (2k-10k)						0.01	0.00	0.00	0.00	0.01
						(0.00)	(0.01)	(0.01)	(0.01)	(0.01)
Pop. Muni. (10k-50k)						0.01**	0.01*	0.02***	0.01	0.02
						(0.00)	(0.00)	(0.01)	(0.01)	(0.01)
Pop. Muni. (50k-100k)						0.01	0.00	0.01	-0.00	0.01
						(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Pop. Muni. (100k-400k)						0.01	0.00	0.01**	0.00	0.00
						(0.00)	(0.00)	(0.01)	(0.01)	(0.01)
Pop. Muni. (400k-1M)						-0.02**	-0.02**	-0.01	-0.01	-0.01
						(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Pop. Muni. (>1M)						-0.00	0.00	0.01	0.00	0.01
						(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Pop. Muni. (2k-10k) × Target region						0.01	0.02	0.02	-0.00	-0.01
						(0.01)	(0.01)	(0.02)	(0.02)	(0.02)
Pop. Muni. (10k-50k) × Target region						0.04**	0.04**	0.02	-0.00	-0.01
						(0.01)	(0.01)	(0.02)	(0.02)	(0.02)
Pop. Muni. (50k-100k) × Target region						0.08***	0.09***	0.09***	0.06**	0.04
						(0.01)	(0.02)	(0.02)	(0.02)	(0.03)
Pop. Muni. (100k-400k) × Target region						0.07***	0.08***	0.07***	0.06***	0.05*
						(0.01)	(0.01)	(0.02)	(0.02)	(0.02)
Pop. Muni. (400k-1M) × Target region						0.05*	0.06*	0.05	0.01	-0.02
						(0.02)	(0.03)	(0.03)	(0.03)	(0.04)
Pop. Muni. (>1M) × Target region						0.09***	0.08***	0.07***	0.06*	0.05
						(0.01)	(0.01)	(0.02)	(0.02)	(0.03)
Constant	0.28***	0.28***	0.29***	0.28***	0.27***	0.31***	0.29***	0.31***	0.29***	0.29***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.01)	(0.01)	(0.01)	(0.02)	(0.02)
Attack FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Region FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N. of respondents	316,802	244,724	168,508	91,922	56,098	288,894	219,802	150,784	80,420	48,639
N. of UESDs	142	129	87	56	50	137	124	82	52	46
N. of surveys	63	62	50	38	37	61	60	48	36	35
N. of attacks	93	87	62	40	34	90	84	59	37	31

Standard errors in parentheses
* $p < .05$, ** $p < .01$, *** $p < .001$.

Note: OLS regression estimates. The outcome variable takes value '1' for respondents' intention to vote for the incumbent party and '0' otherwise. ±30, ±20, ±10, ±5, ±3 refer to 30, 20, 10, 5, and 3 day bandwidths, respectively.

Table C2: Effect of attacks on vote for the opposition (full model results)

	(1) ±30	(2) ±20	(3) ±10	(4) ±5	(5) ±3	(6) ±30	(7) ±20	(8) ±10	(9) ±5	(10) ±3
Post	0.01**	0.01**	0.01	0.01	0.00	0.01**	0.01**	0.01*	0.00	0.01
	(0.00)	(0.00)	(0.00)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Target region	0.02***	0.03***	0.03***	0.04***	0.05***	0.07***	0.08***	0.09***	0.03	-0.04
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.02)	(0.02)	(0.02)	(0.03)	(0.04)
Post × Target region	-0.03***	-0.02**	-0.04***	-0.04**	-0.04*	-0.03***	-0.02**	-0.04**	-0.04**	-0.04*
	(0.01)	(0.01)	(0.01)	(0.01)	(0.02)	(0.01)	(0.01)	(0.01)	(0.01)	(0.02)
Gender (Female)						-0.03***	-0.03***	-0.03***	-0.03***	-0.03***
						(0.00)	(0.00)	(0.00)	(0.00)	(0.01)
Age						0.01***	0.00***	0.01***	0.01***	0.00***
						(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Age sq.						-0.00***	-0.00***	-0.00***	-0.00***	-0.00***
						(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Education						0.02***	0.02***	0.02***	0.02***	0.02***
						(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Lab. (unemployed)						-0.02**	-0.01	-0.01*	-0.01	-0.01
						(0.00)	(0.00)	(0.01)	(0.01)	(0.01)
Lab. (student)						0.05***	0.05***	0.04***	0.03***	0.02*
						(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Lab. (retired)						-0.03***	-0.03***	-0.03***	-0.04***	-0.04***
						(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Lab. (housework)						-0.03***	-0.03***	-0.03***	-0.04***	-0.04***
						(0.00)	(0.00)	(0.00)	(0.01)	(0.01)
Lab. (unemployed) × Target region						-0.00	-0.00	-0.01	0.04	0.02
						(0.01)	(0.01)	(0.02)	(0.02)	(0.03)
Lab. (student) × Target region						-0.00	0.00	-0.01	-0.00	0.01
						(0.01)	(0.02)	(0.02)	(0.02)	(0.03)
Lab. (retired) × Target region						0.03**	0.04**	0.02	0.05**	0.06**
						(0.01)	(0.01)	(0.01)	(0.02)	(0.02)
Lab. (housework) × Target region						-0.00	-0.00	-0.02	0.01	0.04*
						(0.01)	(0.01)	(0.01)	(0.02)	(0.02)
Pop. Muni. (2k-10k)						-0.03***	-0.02***	-0.02***	-0.03***	-0.03**
						(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Pop. Muni. (10k-50k)						-0.04***	-0.03***	-0.04***	-0.04***	-0.04***
						(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Pop. Muni. (50k-100k)						-0.02**	-0.01*	-0.02**	-0.02	-0.01
						(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Pop. Muni. (100k-400k)						-0.03***	-0.03***	-0.03***	-0.03***	-0.02**
						(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Pop. Muni. (400k-1M)						-0.02*	-0.02*	-0.03**	-0.04***	-0.04**
						(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Pop. Muni. (>1M)						-0.03***	-0.03***	-0.03**	-0.02	-0.02
						(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Pop. Muni. (2k-10k) × Target region						0.01	0.00	-0.01	0.05	0.15***
						(0.02)	(0.02)	(0.02)	(0.03)	(0.04)
Pop. Muni. (10k-50k) × Target region						-0.03	-0.03	-0.02	0.03	0.12**
						(0.02)	(0.02)	(0.02)	(0.03)	(0.04)
Pop. Muni. (50k-100k) × Target region						-0.07***	-0.08***	-0.07**	-0.01	0.09
						(0.02)	(0.02)	(0.02)	(0.03)	(0.05)
Pop. Muni. (100k-400k) × Target region						-0.08***	-0.10***	-0.09***	-0.04	0.02
						(0.02)	(0.02)	(0.02)	(0.03)	(0.04)
Pop. Muni. (400k-1M) × Target region						0.01	0.00	0.01	0.01	0.07
						(0.03)	(0.03)	(0.04)	(0.04)	(0.06)
Pop. Muni. (>1M) × Target region						-0.06**	-0.07***	-0.07**	-0.01	0.08
						(0.02)	(0.02)	(0.02)	(0.03)	(0.04)
Constant	0.37***	0.38***	0.36***	0.38***	0.38***	0.24***	0.26***	0.23***	0.27***	0.28***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.01)	(0.01)	(0.01)	(0.02)	(0.02)
Attack FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Region FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N. of respondents	316,802	244,724	168,508	91,922	56,098	288,894	219,802	150,784	80,420	48,639
N. of UESDs	142	129	87	56	50	137	124	82	52	46
N. of surveys	63	62	50	38	37	61	60	48	36	35
N. of attacks	93	87	62	40	34	90	84	59	37	31

Standard errors in parentheses
* $p < .05$, ** $p < .01$, *** $p < .001$.

Note: OLS regression estimates. The outcome variable takes value '1' for respondents' intention to vote for an opposition party and '0' otherwise. ±30, ±20, ±10, ±5, ±3 refer to 30, 20, 10, 5, and 3 day bandwidths, respectively.

Table C3: Effect of attacks on vote for the incumbent and the opposition, by target (full model results)

	(1)	(2)
Post	0.00	0.00
	(0.01)	(0.01)
Target region	-0.01	-0.01
	(0.01)	(0.02)
Post × Target region	0.01	0.02
	(0.01)	(0.02)
Post × Type of target (public officials)	-0.02*	0.03*
	(0.01)	(0.01)
Post × Type of target (civilians)	-0.01	0.00
	(0.01)	(0.01)
Target region × Type of target (public officials)	-0.11***	0.06**
	(0.01)	(0.02)
Target region × Type of target (civilians)	-0.03	0.10***
	(0.02)	(0.02)
Post × Target region × Type of target (public officials)	0.05**	-0.09**
	(0.02)	(0.03)
Post × Target region × Type of target (civilians)	0.05*	-0.15***
	(0.02)	(0.03)
Constant	0.29***	0.36***
	(0.00)	(0.00)
Attack FE	Yes	Yes
Region FE	Yes	Yes
N. of respondents	142,725	142,725
N. of UESDs	77	77
N. of surveys	49	49
N. of attacks	53	53

Standard errors in parentheses

* $p < .05$, ** $p < .01$, *** $p < .001$.

Note: OLS regression estimates. The outcome variable in model (1) takes value '1' for respondents' intention to vote for the incumbent party and '0' otherwise and in model (2) it takes value '1' for respondents' intention to vote for an opposition party and '0' otherwise. Models use a ±10-day bandwidth.

Table C4: Effect of attacks on intention to abstain (full model results)

	(1) ±30	(2) ±20	(3) ±10	(4) ±5	(5) ±3	(6) ±30	(7) ±20	(8) ±10	(9) ±5	(10) ±3
Post	0.01*	0.01*	0.01**	0.01*	0.01	0.00	0.01	0.01*	0.00	0.00
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Target region	0.01	0.00	0.01*	0.01	0.02	0.01	0.01	0.01	0.05*	0.08**
	(0.00)	(0.00)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.02)	(0.03)
Post × Target region	-0.00	-0.00	-0.02*	-0.00	-0.02	-0.00	-0.00	-0.02*	-0.00	-0.01
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Gender (Female)						-0.00	-0.00	-0.00	0.00	0.00
						(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Age						-0.01***	-0.01***	-0.01***	-0.01***	-0.01***
						(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Age sq.						0.00***	0.00***	0.00***	0.00***	0.00***
						(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Education						-0.00	-0.00	-0.00	-0.00	-0.00
						(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Lab. (unemployed)						0.02***	0.01***	0.02***	0.02***	0.02***
						(0.00)	(0.00)	(0.00)	(0.00)	(0.01)
Lab. (student)						-0.03***	-0.03***	-0.03***	-0.02***	-0.01
						(0.00)	(0.00)	(0.00)	(0.01)	(0.01)
Lab. (retired)						-0.02***	-0.02***	-0.02***	-0.02***	-0.02***
						(0.00)	(0.00)	(0.00)	(0.00)	(0.01)
Lab. (housework)						0.00	-0.00	-0.00	-0.00	-0.00
						(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Lab. (unemployed) × Target region						0.02	0.01	0.02	0.00	0.02
						(0.01)	(0.01)	(0.01)	(0.02)	(0.02)
Lab. (student) × Target region						0.00	0.01	0.02	0.03	0.02
						(0.01)	(0.01)	(0.01)	(0.02)	(0.02)
Lab. (retired) × Target region						-0.01	-0.01	-0.00	-0.01	-0.02
						(0.01)	(0.01)	(0.01)	(0.01)	(0.02)
Lab. (housework) × Target region						-0.02**	-0.02**	-0.02*	-0.03**	-0.04*
						(0.01)	(0.01)	(0.01)	(0.01)	(0.02)
Pop. Muni. (2k-10k)						0.00	0.00	0.00	0.00	0.00
						(0.00)	(0.00)	(0.00)	(0.00)	(0.01)
Pop. Muni. (10k-50k)						0.01**	0.01**	0.01*	0.01	0.00
						(0.00)	(0.00)	(0.00)	(0.00)	(0.01)
Pop. Muni. (50k-100k)						0.02***	0.02***	0.02***	0.03***	0.02**
						(0.00)	(0.00)	(0.00)	(0.01)	(0.01)
Pop. Muni. (100k-400k)						0.02***	0.02***	0.02***	0.03***	0.02***
						(0.00)	(0.00)	(0.00)	(0.00)	(0.01)
Pop. Muni. (400k-1M)						0.04***	0.04***	0.04***	0.04***	0.03***
						(0.00)	(0.00)	(0.01)	(0.01)	(0.01)
Pop. Muni. (>1M)						0.02***	0.02***	0.02***	0.02**	0.01
						(0.00)	(0.00)	(0.01)	(0.01)	(0.01)
Pop. Muni. (2k-10k) × Target region						0.01	0.00	0.01	-0.02	-0.03
						(0.01)	(0.01)	(0.02)	(0.02)	(0.03)
Pop. Muni. (10k-50k) × Target region						0.01	0.01	0.02	-0.01	-0.03
						(0.01)	(0.01)	(0.01)	(0.02)	(0.03)
Pop. Muni. (50k-100k) × Target region						-0.02	-0.02	-0.02	-0.06*	-0.09**
						(0.01)	(0.01)	(0.02)	(0.02)	(0.03)
Pop. Muni. (100k-400k) × Target region						-0.00	-0.00	-0.01	-0.04	-0.05
						(0.01)	(0.01)	(0.01)	(0.02)	(0.03)
Pop. Muni. (400k-1M) × Target region						-0.05**	-0.05**	-0.06**	-0.08*	-0.08
						(0.02)	(0.02)	(0.02)	(0.03)	(0.05)
Pop. Muni. (>1M) × Target region						-0.00	0.00	0.01	-0.06*	-0.07*
						(0.01)	(0.01)	(0.02)	(0.02)	(0.03)
Constant	0.09***	0.09***	0.09***	0.10***	0.09***	0.25***	0.26***	0.27***	0.25***	0.23***
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Attack FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Region FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N. of respondents	316,802	244,724	168,508	91,922	56,098	288,894	219,802	150,784	80,420	48,639
N. of UESDs	142	129	87	56	50	137	124	82	52	46
N. of surveys	63	62	50	38	37	61	60	48	36	35
N. of attacks	93	87	62	40	34	90	84	59	37	31

Standard errors in parentheses
* $p < .05$, ** $p < .01$, *** $p < .001$.

Note: OLS regression estimates. The outcome variable takes value '1' for respondents' intention *not* to vote and '0' otherwise. ±30, ±20, ±10, ±5, ±3 refer to 30, 20, 10, 5, and 3 day bandwidths, respectively.

D Robustness

In this section we offer a series of tests to scrutinize the robustness of the findings presented in the main text: use of different cutpoints to identify pre-treated respondents, analyses of possible changes in item non-response patterns before and after the terror attack, and a study of pre-trends to account for temporal changes in our outcome variable unrelated to terrorist violence.

D.1 Different specifications of pre-treatment

As discussed in the paper, the sustained nature of ETA campaign means that often attacks occurred sequentially, within short periods of time. In such a context, those respondents interviewed before any given attack, that constitute the control group in the UESD design, may be pre-treated by previous attacks. This could downward bias our results. In the main specification we exclude from the control group all respondents interviewed less than 7 days after a salient previous attack. In Table D1 we present the results using a wide range of alternative cutpoints: from no exclusion to up to one month, to show that our results are not sensitive to this decision.

Table D1: Effects on vote for the incumbent with different pretreatment windows

	(1) No	(2) 1w	(3) 2w	(4) 3w	(5) 1m	(6) No	(7) 1w	(8) 2w	(9) 3w	(10) 1m
Post	.00	-.00	-.00	-.00	-.01	-.00	-.00	-.00	-.01	-.01
	(.00)	(.00)	(.01)	(.01)	(.01)	(.00)	(.00)	(.01)	(.01)	(.01)
Target region	-.03***	-.05***	-.05***	-.04***	-.04***	-.07***	-.10***	-.10***	-.09***	-.09***
	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.02)	(.02)	(.02)	(.02)
Post × Target	.02***	.04***	.05***	.03***	.03***	.02***	.05***	.04***	.03***	.04***
	(.00)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)
Controls	No	No	No	No	No	Yes	Yes	Yes	Yes	Yes
Attack FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Region FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N. of respondents	267,298	168,508	155,675	150,845	149,143	240,329	150,784	142,873	138,134	136,509
N. in control	147,353	64,383	51,554	46,724	45,022	132,920	58,283	50,376	45,637	44,012
N. of UESDs	114	87	83	83	83	109	82	78	78	78
N. of surveys	56	50	48	48	48	54	48	46	46	46
N. of attacks	84	62	59	59	59	81	59	56	56	56

Standard errors in parentheses
* $p < .05$, ** $p < .01$, *** $p < .001$.

Note: OLS regression estimates. The outcome variable takes value '1' for respondents' intention to vote for the incumbent party and '0' otherwise. Controls are *Gender*, *Age*, *Age*^{2}, *Education*, *Employment status*, *Size of municipality*, *Employment status* × *Target region*, and *Size of municipality* × *Target region*. 1w*, 2w, 3w, and 1m refer to pretreatment corrections involving dropping respondents in the control group that were interviewed less than 1 week (baseline), 2 weeks, 3 weeks, or 1 month after a previous attack. 'No' refers to no correction. All these models are run using the ±10-day bandwidth in Table 2.

D.2 Exclusion of surveys in incumbent transition periods

In this robustness check we replicate the main statistical analyses offered inthe main text (Table 2) excluding the surveys in which the incumbent party at the start of the fieldwork is different than at the end of the fieldwork. Such a situation could potentially generate cases in which a vote for the party that was the incumbent at the time of the relevant attack (original coding) was in fact a vote for an opposition party in the days prior to the incumbent change. However, this situation occurs in only one of our surveys. In Table D2 we can see that the results remain unaltered once we exclude this survey.

Table D2: Effect of attacks on vote for the incumbent (excluding surveys of incumbent transition periods)

	(1) ±30	(2) ±20	(3) ±10	(4) ±5	(5) ±3	(6) ±30	(7) ±20	(8) ±10	(9) ±5	(10) ±3
Post	-.00	-.00	-.00	.00	.00	-.00	-.01	-.00	.00	.00
	(.00)	(.00)	(.00)	(.00)	(.01)	(.00)	(.00)	(.00)	(.01)	(.01)
Target region	-.03***	-.03***	-.05***	-.05***	-.06***	-.09***	-.10***	-.10***	-.08***	-.08***
	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.02)	(.02)	(.02)
Post × Target	.03***	.03***	.04***	.03***	.04**	.04***	.03***	.05***	.04***	.03**
	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)
Controls	No	No	No	No	No	Yes	Yes	Yes	Yes	Yes
Attack FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Region FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N. of respondents	307,920	241,370	168,508	91,922	56,098	280,232	216,538	150,784	80,420	48,639
N. of UESDs	138	126	87	56	50	133	121	82	52	46
N. of surveys	62	61	50	38	37	60	59	48	36	35
N. of attacks	91	86	62	40	34	88	83	59	37	31

Standard errors in parentheses
* $p < .05$, ** $p < .01$, *** $p < .001$.

Note: OLS regression estimates. The outcome variable takes value '1' for respondents' intention to vote for the incumbent party and '0' otherwise. Controls are *Gender*, *Age*, *Age*^{2}, *Education*, *Employment status*, *Size of municipality*, *Employment status* × *Target region*, and *Size of municipality* × *Target region*. ±30, ±20, ±10, ±5, ±3 refer to 30, 20, 10, 5, and 3 day bandwidths, respectively.

D.3 Analysis of non-responses

Attrition is one of the threats to the identification strategy of studies based on UESDs (Muñoz et al. 2020). The problem arises when the likelihood of responding to the questions measuring the outcome (item non-response) –or of participating in the survey altogether (unit non-response)– is somehow affected by the event of interest. Following violent attacks perpetrated by domestic terrorist groups, individuals with certain political preferences might prefer to refrain from responding survey questions or, rather, increase their willingness to respond. If so, differences in the outcome between the treatment and control groups might reflect not only the substantive effect of the event but also the fact that different types of individuals are responding.

In Table D3 we analyze if the likelihood of providing a "don't know / no opinion" answer to the question measuring vote intention is different in our treatment and control groups. Although we see a general tendency to be more likely to offer an answer among respondents interviewed later in the fieldwork, we do not see that this pattern is different in attacked regions. Thus, the tendency to refuse or be willing to provide an answer to the question measuring the outcome of interest does not seem to be affected by our treatment, and hence our diff-in-diff identification strategy is not compromised.

Since we do not have access to our surveys' paradata (this is not provided by the CIS), we cannot offer an additional analysis of failed interview attempts before and after the attacks. Therefore, for the question of unit non-response, we refer back to the previous balance tests in Table B1 where we show the differences between our treatment and control groups and how we dealt with them in the main analyses.

Table D3: Effects on non-responses (Don't Knows / No Opinions)

	(1) ±30	(2) ±20	(3) ±10	(4) ±5	(5) ±3	(6) ±30	(7) ±20	(8) ±10	(9) ±5	(10) ±3
Post	-.02***	-.02***	-.02***	-.02**	-.01**	-.02***	-.01**	-.02**	-.01*	-.01*
	(.00)	(.00)	(.00)	(.00)	(.01)	(.00)	(.00)	(.00)	(.01)	(.01)
Target region	-.00	.00	.00	.00	-.01	.01	.01	.00	-.00	.04
	(.01)	(.01)	(.01)	(.01)	(.01)	(.02)	(.02)	(.02)	(.03)	(.04)
Post × Target	.00	-.00	.01	.01	.02	-.00	-.00	.01	.00	.02
	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)
Controls	No	No	No	No	No	Yes	Yes	Yes	Yes	Yes
Attack FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Region FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N. of respondents	316,802	244,724	168,508	91,922	56,098	288,894	219,802	150,784	80,420	48,639
N. of UESDs	142	129	87	56	50	137	124	82	52	46
N. of surveys	63	62	50	38	37	61	60	48	36	35
N. of attacks	93	87	62	40	34	90	84	59	37	31

Standard errors in parentheses
* $p < .05$, ** $p < .01$, *** $p < .001$.

Note: OLS regression estimates. The outcome variable takes value '1' for respondents' "don't know / no opinion" answers in the voting intention question and '0' otherwise. Controls are *Gender*, *Age*, *Age*^{2}, *Education*, *Employment status*, *Size of municipality*, *Employment status* × *Target region*, and *Size of municipality* × *Target region*. ±30, ±20, ±10, ±5, ±3 refer to 30, 20, 10, 5, and 3 day bandwidths, respectively.

D.4 Analysis of pre-trends

The existence of trends in the outcome variable that predate the event of interest pose a threat to the UESD identification strategy, as differences between the treatment and control groups could just reflect a latent tendency in the outcome that is unrelated to the event. Table D4 offers a series of placebo tests in which the treatment is artificially administered in various dates before the attacks (seven, five, and three days before, specifically). In contrast to our base estimation (day 0), the likelihood of voting for the incumbent among respondents in the control group seems unaltered before and after these "placebo" dates or, at least, it is not different in the attacked and non-attacked regions. This result increases our confidence that there is no pre-trend in our outcome of interest that can confound the effect of the terror attacks.

Table D4: Placebo treatment effects on vote for the incumbent against baseline

	(1) -7	(2) -5	(3) -3	(4) base	(5) -7	(6) -5	(7) -3	(8) base
Post	.00	-.00	.01	.00	.00	-.00	.01	.00
	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)	(.01)
Same region	.01	-.04*	-.04***	-.06***	-.07	-.12***	-.07***	-.08***
	(.03)	(.02)	(.01)	(.01)	(.05)	(.03)	(.02)	(.02)
Post * Region	-.04	.00	-.01	.04**	-.04	.01	-.01	.03**
	(.03)	(.02)	(.01)	(.01)	(.03)	(.02)	(.01)	(.01)
Controls	No	No	No	No	Yes	Yes	Yes	Yes
Attack FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Region FE	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
N. of respondents	26,037	45,016	54,857	56,098	24,789	41,137	48,964	48,639
N. of UESDs	59	69	75	50	56	64	69	46
N. of surveys	39	43	45	37	36	40	43	35
N. of attacks	44	52	51	34	42	48	47	31

Standard errors in parentheses
* $p < .05$, ** $p < .01$, *** $p < .001$.

Note: OLS regression estimates. The outcome variable takes value '1' for respondents' intention to vote for the incumbent party and '0' otherwise. Controls are *Gender*, *Age*, *Age*^{2}, *Education*, *Employment status*, *Size of municipality*, *Employment status* × *Target region*, and *Size of municipality* × *Target region*. -7, -5, and -3 refer to placebo treatments assigned 7, 5, and 3 days before the real attack, respectively. All these models are run in the sample of the original control group and use a ±3-day bandwidth. 'base' refers to the original ±3 model in Table 2.

D.5 Entropy balancing

Here we implement entropy balancing, a matching technique to preprocess the data as an alternative method to achieve covariate balance and reduce model dependence. We reweight the treatment and control groups such that the values of the mean, variance and skewness of the specified covariates are matched in both groups. Specifically, we adjust on the covariates listed in Table B1: *Gender*, *Age*, *Age*^{2}, *Education*, *Employment status*, *Size of municipality*, *Employment status* × *Target region*, and *Size of municipality* × *Target region*. As shown in Table D5, the estimates obtained using this procedure closely align with those presented in the main text (Table 2, which employed a more traditional multiple regression approach with controls for covariate adjustment.

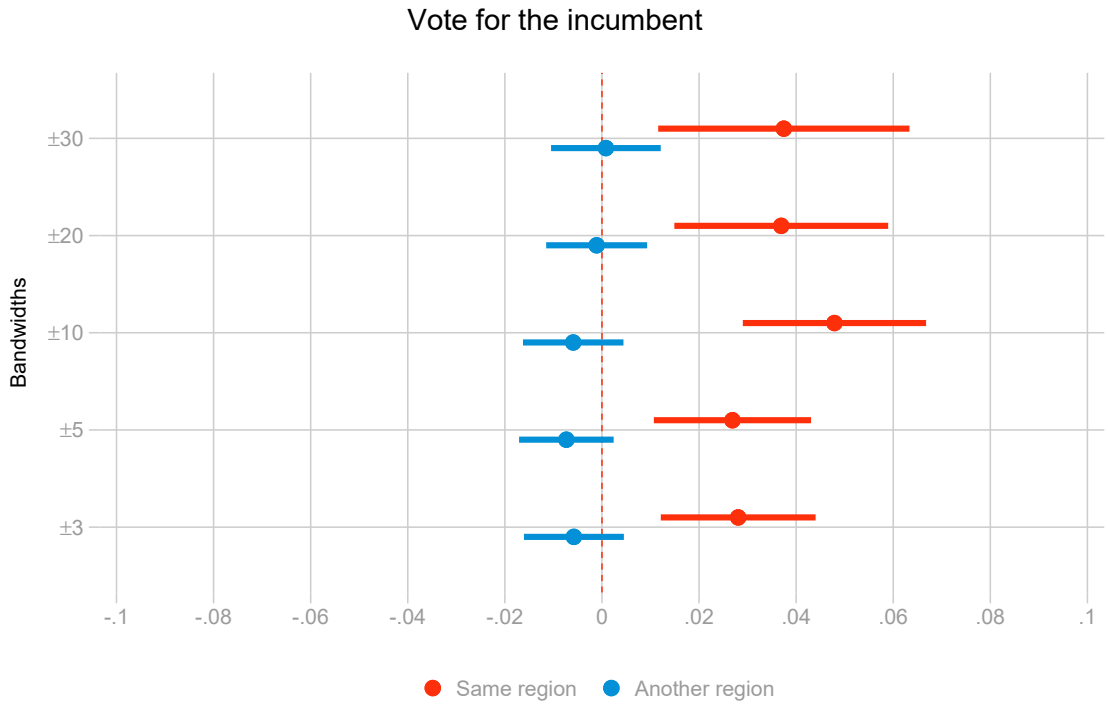
Table D5: Effect of attacks on vote for the incumbent (entropy balancing)

	(1) ±30	(2) ±20	(3) ±10	(4) ±5	(5) ±3
Post	-.01	-.01	-.01	-.00	.00
	(.01)	(.00)	(.01)	(.01)	(.01)
Target region	-.03***	-.04***	-.06***	-.06***	-.06***
	(.01)	(.01)	(.01)	(.01)	(.01)
Post × Target	.03***	.03***	.05***	.04***	.04**
	(.01)	(.01)	(.01)	(.01)	(.01)
Controls	Yes	Yes	Yes	Yes	Yes
Attack FE	Yes	Yes	Yes	Yes	Yes
Region FE	288,894	219,802	150,784	80,420	48,639
N. of respondents	137	124	82	52	46
N. of UESDs	61	60	48	36	35
N. of surveys	90	84	59	37	31

Standard errors in parentheses
* $p < .05$, ** $p < .01$, *** $p < .001$.

Note: OLS regression estimates. The outcome variable takes value '1' for respondents' intention to vote for the incumbent party and '0' otherwise. The covariates used for entropy balancing are *Gender*, *Age*, *Age*^{2}, *Education*, *Employment status*, *Size of municipality*, *Employment status* × *Target region*, and *Size of municipality* × *Target region*. ±30, ±20, ±10, ±5, ±3 refer to 30, 20, 10, 5, and 3 day bandwidths, respectively.

Figure D1: Marginal effects of attacks on vote choice (entropy balancing)



Note: Estimates from Table D5

D.6 Placebo tests

A relevant concern regarding the UESD identification strategy relates to how the surveys are administered. Specifically, the assumption that survey response timing is random may not hold if certain population groups are harder to reach and, as a result, complete the survey later. In this scenario, the effect we observed on support for the incumbent might be due to these timing differences, rather than to the impact of the attacks.

To address these concerns, in addition to using controls in all our analyses, we conducted placebo tests using CIS' surveys realized during the period between September 1998 and November 1999, which corresponds to one of the longest truces declared by ETA. During these 15 months, the terrorist organization did not carry out any attacks. Five of these CIS' studies include our dependent variable (i.e., vote intention) and could therefore be used for validation.

The testing strategy involved randomly assigning false attack dates and regions to the surveys conducted during the truce. If the results of our main analysis were driven by the specific way CIS conducts its surveys, we should find a positive effect of the fictitious attacks on incumbent support. However, this is not what our placebo tests show.

Table D6 shows the results of the analysis conducted on the five selected studies. As mentioned, the dates of the false attacks were randomly assigned. Given the short field period of these surveys (one week at most), only a $\pm$3-day bandwidth was used to define the treatment and control groups. We also randomly assigned to each of the surveys one of the five most targeted regions among the attacks included in the main analysis (see Table A2), namely Basque Country, Madrid, Andalusia, Catalonia, and Navarre. As the table shows, the false attacks have no effect on incumbent support either in the whole sample or among the population of the "targeted" regions.

As a second test, we augmented the five-study dataset 20 times and performed 100 date randomizations. In other words, we performed 20 date randomizations for each of the five CIS studies conducted during the truce. We also randomly assigned 100 targeted regions mirroring the distribution of regions in Table A2. The results of our models, which include standard errors clustered by respondent, are shown in Table D7. Once again, no effect on incumbent support is detected.

Table D6: Effect of false attacks on vote for the incumbent (5 randomizations)

	(1)	(2)	(3)	(4)	(5)
Post	0.01	0.01	0.01	0.02	0.02
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Target region			0.02	0.02	-0.01
			(0.02)	(0.02)	(0.08)
Post × Target			-0.05	-0.06+	-0.05
			(0.03)	(0.03)	(0.04)
Controls	No	Yes	No	Yes	Yes
False Attack FE	Yes	Yes	Yes	Yes	Yes
Region FE	Yes	Yes	Yes	Yes	Yes
Imbalance inter.	No	No	No	No	Yes
N. of observations	9028	8159	9028	8159	8159

Standard errors in parentheses
$^{+}$ $p < .10$, * $p < .05$, ** $p < .01$, *** $p < .001$.

Note: OLS regression estimates. The outcome variable takes value '1' for respondents' intention to vote for the incumbent party and '0' otherwise. Controls are *Gender*, *Age*, *Age*^{2}, *Education*, *Employment status*, *Size of municipality*. Model 5 also includes *Employment status* × *Target region*, and *Size of municipality* × *Target region*. All models use a ±3-day bandwidth.

Table D7: Effect of false attacks on vote for the incumbent (100 randomizations)

	(1)	(2)	(3)	(4)	(5)
Post	0.01	0.02+	0.01	0.02+	0.02+
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Target region			-0.00	0.00	-0.04+
			(0.01)	(0.01)	(0.03)
Post × Target			-0.00	-0.01	-0.00
			(0.01)	(0.01)	(0.01)
Controls	No	Yes	No	Yes	Yes
False Attack FE	Yes	Yes	Yes	Yes	Yes
Region FE	Yes	Yes	Yes	Yes	Yes
Imbalance inter.	No	No	No	No	Yes
N. of observations	144284	130155	144284	130155	130155

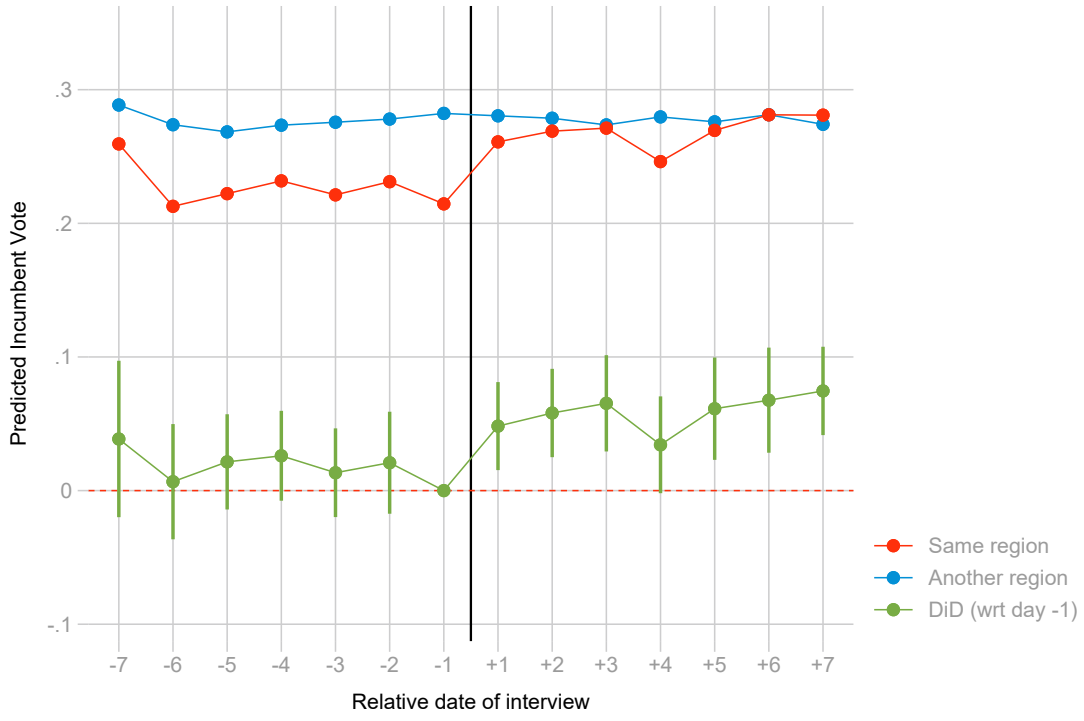
Standard errors in parentheses
$^{+}$ $p < .10$, * $p < .05$, ** $p < .01$, *** $p < .001$.

Note: OLS regression estimates. The outcome variable takes value '1' for respondents' intention to vote for the incumbent party and '0' otherwise. Controls are *Gender*, *Age*, *Age*^{2}, *Education*, *Employment status*, *Size of municipality*. Model 5 also includes *Employment status* × *Target region*, and *Size of municipality* × *Target region*. All models use a ±3-day bandwidth.

E Day-by-day results

In Figure E1 we also present our results in terms of predicted incumbent support on a daily basis around the attack date, for the attacked and non-attacked regions. This representation of the results is very informative of the pattern found in the data: exposure to terrorism does not shift incumbent support in the rest of the country, but it produces a remarkable bump in the targeted region, which is pretty consistent during the entire week that follows the attack. Also, it provides further evidence showing that, despite a baseline difference (the incumbent is on average less popular in attacked regions), there is not a different pre-trend in the days that precede the attack: daily changes in the intention to vote for the incumbent in targeted and non-targeted regions are not significantly different in the days before the attack of each UESD.

Figure E1: Day-by-day results



Note: Estimates from a model with a ±30-day bandwidth and no controls.

F Alternative stories

In this section of the appendix we explore two additional possible alternative stories that may explain our results.

F.1 Boost for national parties?

Given the configuration of the Spanish party system, in which state-wide and regional parties coexist in some regions, the boost in incumbent support that we have identified may be caused by a displacement of voters from non-state wide parties in regions such as Catalonia or the Basque country towards state-wide parties. If this were the case, we would observe the national incumbent to grow but due to this shift from regional parties that tend to be –in Catalonia and especially the Basque country– more willing to accommodate the demands by ETA.

The critical issue here is whether the findings indicate a genuine boost for the incumbent party itself or a general preference for national parties over regional ones in these two areas of Spain. To further investigate this possibility, and rule out this alternative explanation, we conduct two additional analyses. First, in Figure F1 we replicate our main analysis but excluding the attacks that took place in the Basque Country and/or Catalonia. As it can be seen, the main results remain unchanged regardless of this exclusion. This result rules out the possibility that the overall effect was driven by either of these two cases.

We also test, more generally, whether in the aftermath of terrorist attacks voters tend to concentrate more support around national parties. In Figure F2 we replicate our main analysis, but we use vote for state-wide parties instead of vote for the incumbent as a dependent variable. We obtain null results: there is not a pro-national parties swing in the aftermath of terrorist attacks in Spain during the period we analyze.

Hence, we can rule out this alternative explanation of our results.

Figure F1: Marginal effects of attacks on vote for for the incumbent (excluding Basque Country and Catalonia)

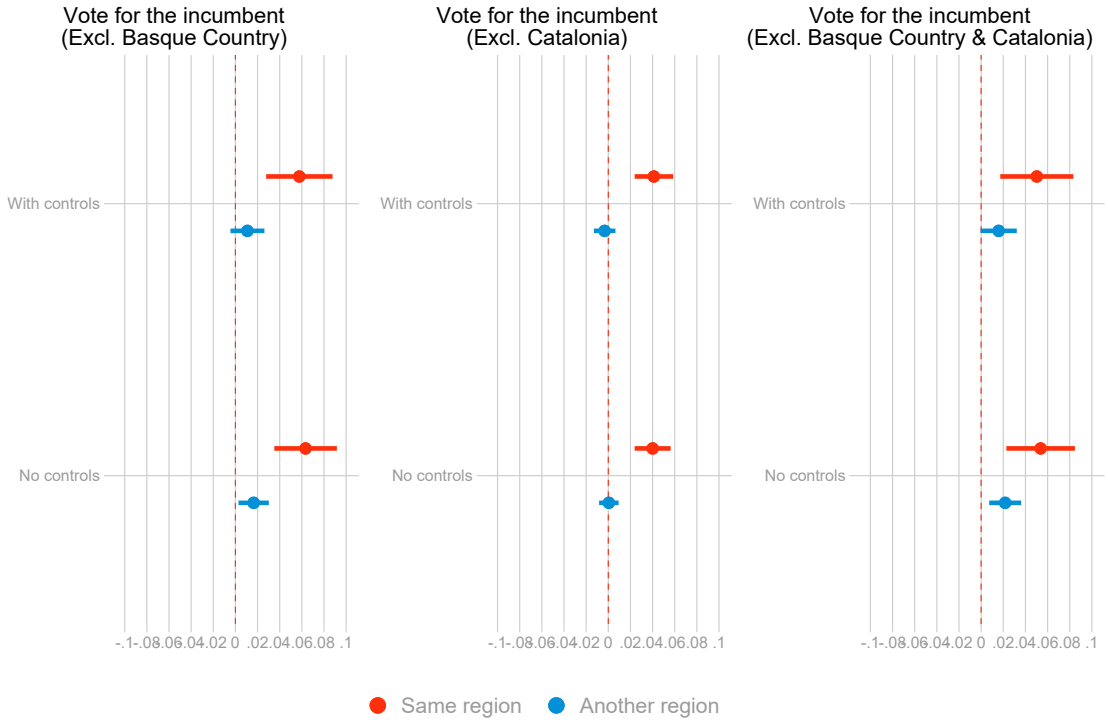


Figure F2: Marginal effects of attacks on vote for state-wide vs non-state-wide parties

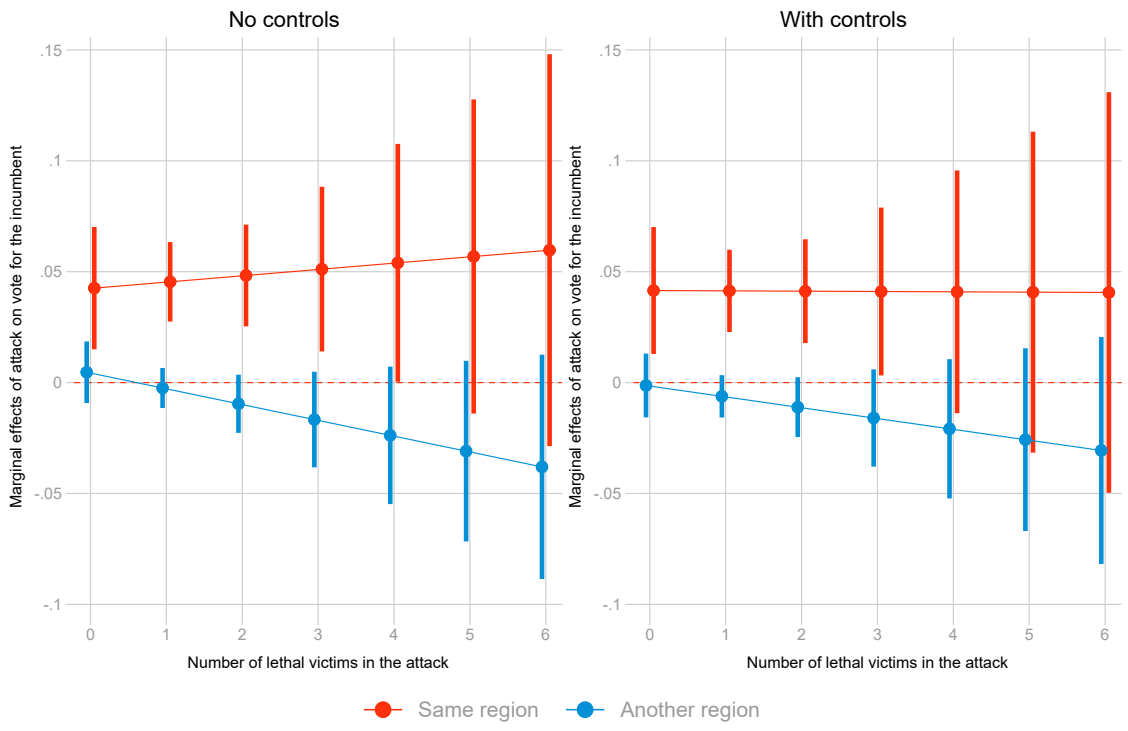
F.2 Lethality as a mechanism

We have explored the heterogeneous effects by type of attack. We found, as the theory would predict, a stronger rally around the incumbent when the attacks targeted civilians. The reason being that those attacks are more threatening for the society at large, and send signals of the disposition of the terrorist organizations to extend terror. A complementary hypothesis would expect the more lethal attacks to be also more threatening, and hence we should expect the effect on incumbent support to increase with the number of victims.

However, what we find in Figure F3 is that the effect appears to be essentially unconditional to the number of victims. We observe the boost in incumbent support in the targeted regions to be consistent across attacks with no victims, 1 victim and up to 6 victims.

However, this result may be explained by the uneven distribution of the number of victims in our set of attacks. We do not have much variation in our dataset in the number of victims of the attacks. 45% of the attacks did not cause any death, 42% one death and just 13% had two or more victims.

Figure F3: Marginal effects of attacks on vote for incumbent, by lethality



G Adherence to principles for human subjects research

The main analyses in the paper are based on the use of secondary survey data that is made publicly available by the *Centro de Investigaciones Sociológicas* (CIS). The CIS is an official survey institute of the Spanish government, that conducts regular public opinion surveys. All surveys used in our analyses were based on face to face interviews to randomly selected individuals. Participation in CIS surveys is always voluntary, and respondents are informed about the nature and intent of the survey. Data is anonymized by the institute before publication, so we did not have access to any personal information of respondents.

The survey experiment in section 6 was conducted through the on-line survey company Netquest in 2017. Netquest is a leading market research company in Spain, that owns an on-line panel of respondents that complete different types of surveys in exchange for incentives. The incentives are a system of points that participants can exchange by different products from a catalogue. Participation in each individual study is voluntary. Netquest provides full details of their process of recruitment and compensation on request and on their website.

We discuss below how our research adheres to the 2020 APSA Principles and Guidance for Human Subjects Research.

1. Consent: In our study, respondents were informed that they were responding to a survey about political issues commissioned by the University of Barcelona. The survey included questions on different topics.

2. Deception: The experiment did not include deception of any kind. The manipulation was simply based on the fact that half of the sample received a small vignette with factual information about some selected attacks by ETA.

3. Harm and trauma: We were aware that the priming of these memories of past attacks may induce negative feelings. However, the potential for trauma is small. First, the survey was conducted on a sample of the general population, not a sample of direct victims. The proportion of direct victims of ETA in the overall Spanish population is extremely small. ETA killed around 850 people between 1968 and 2011. The overall number of direct and indirect victims is hard to estimate, but according to some sources it may range around

7,000 including those killed, injured, threatened, and their direct family members. This represents less than 0.02% of the population. Moreover, our vignette discussed events that occurred between 30 and 15 years prior of the moment in which the survey was conducted. The text referred to the most salient attacks, that were widely covered by news media.

4. Confidentiality. We did not have access to any personal information of our respondents, the company separates it from the survey results and provides anonymized data to the researchers.

5. Impact. The small number of participants and the nature of the treatment make it extremely unlikely that our experiment had any impact on the political process.

6. Compensation. All participants were compensated with incentives according to Netquest rules.

References in the appendix

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.