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**\*\*\*Sierra Leone**

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\*\*\*Generating new variables

gen other\_groups= p\_memb\_pta+ p\_memb\_vdc+ p\_memb\_credit+ p\_memb\_labor+ p\_memb\_social+ p\_memb\_save+ p\_memb\_tradit

recode p\_women\_abduct (-8=.)

gen affected\_index= p\_injured+ p\_killed+ p\_kid\_abduct+ p\_women\_abduct+ p\_burnhouse

egen affected\_index\_std=std(affected\_index)

recode p\_religion (-8=.) (7/15=0) (0/6=1), gen(christian)

recode affected\_index\_std (-100/0=0) (0.000001/100=1), gen(affected\_index\_dummy)

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

\*\*\* Figure 1

ci p\_memb\_relig if affected\_index\_dummy==0, binomial exact

ci p\_memb\_relig if affected\_index\_dummy==1, binomial exact

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

\*\*\* Table 1

\* Number of observations used in the analysis

su p\_memb\_relig if p\_memb\_relig!=. & affected\_index\_dummy!=.

\* Means

su female age mid\_affected most\_affected affected\_index christian muslim p\_memb\_relig if p\_memb\_relig!=. & affected\_index\_dummy!=.

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

\*\*\* Table 2

xi:reg p\_memb\_relig affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_relig p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_relig p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

\*\*\* Table S1: Predictors of war exposure in Sierra Leone

xi:reg affected\_index\_std age female brothers sisters school muslim temne if p\_memb\_relig!=. & affected\_index\_dummy!=.

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_killed age female brothers sisters school muslim temne if p\_memb\_relig!=. & affected\_index\_dummy!=.

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_injured age female brothers sisters school muslim temne if p\_memb\_relig!=. & affected\_index\_dummy!=.

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

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\*\*\* Table S4: War exposure and religiosity (means)

ttest p\_memb\_relig, by(affected\_index\_dummy)

tabulate p\_memb\_relig affected\_index\_dummy, chi2

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

\*\*\* Table S5: War exposure and religiosity (Probit)

xi:dprobit p\_memb\_relig affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi: dprobit p\_memb\_relig p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi: dprobit p\_memb\_relig p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

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\*\*\*Table S7: Components of war exposure index in Sierra Leone

xi:reg p\_memb\_relig p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_relig p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_relig p\_kid\_abduct age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_relig p\_women\_abduct age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_relig p\_burnhouse age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

\*\*\* Table S10: War exposure and membership in a religious group - controlling for number of other group memberships

xi:reg p\_memb\_relig affected\_index\_std other\_groups age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_relig p\_killed other\_groups age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_relig p\_injured other\_groups age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

\*\*\* Table S12: Religious vs. other groups

recode other\_groups (1/100=1), gen(other\_dummy)

gen rel\_only=1 if p\_memb\_relig==1 & other\_dummy==0

recode rel\_only (.=0) if p\_memb\_relig==0

recode rel\_only (.=0) if p\_memb\_relig==1 & other\_dummy==1

gen rel\_other=1 if p\_memb\_relig==1 & other\_dummy==1

recode rel\_other (.=0) if p\_memb\_relig==0 | other\_dummy==0

gen other\_only=1 if p\_memb\_relig==0 & other\_dummy==1

recode other\_only (.=0) if p\_memb\_relig==1 | other\_dummy==0

gen no\_groups=1 if p\_memb\_relig==0 & other\_dummy==0

recode no\_groups (.=0) if p\_memb\_relig==1 | other\_dummy==1

\*Panel A

xi:reg rel\_only affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg rel\_other affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg other\_only affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg no\_groups affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*Panel B

xi:reg rel\_only p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg rel\_other p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg other\_only p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg no\_groups p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*Panel C

xi:reg rel\_only p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg rel\_other p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg other\_only p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg no\_groups p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

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\*\*\*Table S13: Membership in different types of groups

\*Panel A

xi:reg p\_memb\_relig affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_pta affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_vdc affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_credit affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_labor affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_social affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_save affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_tradit affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*Panel B

xi:reg p\_memb\_relig p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_pta p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_vdc p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_credit p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_labor p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_social p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_save p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_tradit p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*Panel C

xi:reg p\_memb\_relig p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_pta p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_vdc p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_credit p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_labor p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_social p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_save p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

xi:reg p\_memb\_tradit p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

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\*\*\* Table S16: War exposure and religiosity - by religion in Sierra Leone

\*Panel A

xi:reg p\_memb\_relig affected\_index\_std age female brothers sisters school temne i.village if muslim

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_relig affected\_index\_std age female brothers sisters school temne i.village if christian

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*Panel B

xi:reg p\_memb\_relig p\_killed age female brothers sisters school temne i.village if muslim

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_relig p\_killed age female brothers sisters school temne i.village if christian

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*Panel C

xi:reg p\_memb\_relig p\_injured age female brothers sisters school temne i.village if muslim

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_relig p\_injured age female brothers sisters school temne i.village if christian

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

\*\*\* Table S17: Altonji ratios

\*Panel A

xi:reg p\_memb\_relig affected\_index\_std i.village if age!=. & female!=. & brothers!=. & sisters!=. & school!=. & muslim!=. & temne!=.

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(3) sdec(3) replace excel

xi:reg p\_memb\_relig affected\_index\_std age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(3) sdec(3) append excel

\*Panel B

xi:reg p\_memb\_relig p\_killed i.village if age!=. & female!=. & brothers!=. & sisters!=. & school!=. & muslim!=. & temne!=.

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(3) sdec(3) replace excel

xi:reg p\_memb\_relig p\_killed age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(3) sdec(3) append excel

\*Panel C

xi:reg p\_memb\_relig p\_injured i.village if age!=. & female!=. & brothers!=. & sisters!=. & school!=. & muslim!=. & temne!=.

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(3) sdec(3) replace excel

xi:reg p\_memb\_relig p\_injured age female brothers sisters school muslim temne i.village

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(3) sdec(3) append excel

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\*\*\* Table S18: Sub-samples of younger and older individuals

\*Panel A

xi:reg p\_memb\_relig affected\_index\_std age female brothers sisters school muslim temne i.village if age<39

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_relig affected\_index\_std age female brothers sisters school muslim temne i.village if age>38

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*Panel B

xi:reg p\_memb\_relig p\_killed age female brothers sisters school muslim temne i.village if age<39

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_relig p\_killed age female brothers sisters school muslim temne i.village if age>38

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*Panel C

xi:reg p\_memb\_relig p\_injured age female brothers sisters school muslim temne i.village if age<39

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_relig p\_injured age female brothers sisters school muslim temne i.village if age>38

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

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\*\*\* Table S19: Sub-samples of individuals who did and did not live in the same village before the war

\*Panel A

xi:reg p\_memb\_relig affected\_index\_std age female brothers sisters school muslim temne i.village if p\_samevil\_prewar==1

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_relig affected\_index\_std age female brothers sisters school muslim temne i.village if p\_samevil\_prewar==0

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*Panel B

xi:reg p\_memb\_relig p\_killed age female brothers sisters school muslim temne i.village if p\_samevil\_prewar==1

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_relig p\_killed age female brothers sisters school muslim temne i.village if p\_samevil\_prewar==0

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel

\*Panel C

xi:reg p\_memb\_relig p\_injured age female brothers sisters school muslim temne i.village if p\_samevil\_prewar==1

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) replace excel

xi:reg p\_memb\_relig p\_injured age female brothers sisters school muslim temne i.village if p\_samevil\_prewar==0

outreg2 using grade.out, symbol(\*\*\*, \*\*, \*) se bdec(2) sdec(2) append excel