# Nation-Building and Civil Conflict: Theory and Evidence from Political Instability in Mali\*

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We demonstrate that civil conflict erodes self-identification with a nation-state even among nonrebellious ethnic groups. We model the choice of loyalty (national or ethnic) as a coordination game with strategic complementarities and show how the instances of political instability can break up that coordination and impede nation-building. We perform difference-in-differences estimation using Afrobarometer data. Using the timing of the Tuareg-led insurgency in Mali caused by the demise of the Libyan leader Muammar al-Gaddafi, we find that exposure to insurgency decreases residents' national identification by 57.7 percentage-points. The effect is greater on people who are more informed about local news. Keywords: National Identity, Insurgency, Tuaregs

According to the Afrobarometer survey, only slightly more than 50 percent of respondents in Sub-Saharan Africa view their national identity as at least as important as their ethno-linguistic group. Choice of national vs. ethnic identity is especially important in Sub-Saharan Africa because it directly affects economic development, public goods provision, corruption, and violence (Easterly and Levine (1997), Alesina, Baqir and Easterly (1999); Alesina et al. (2003); Cederman and Girardin (2007), and Baldwin and Huber (2010)). Some see the construction of national identities as a great accomplishment of African postcolonial development: though African states have arbitrary borders drawn by European colonial powers, in the post-colonial period these *imagined* borders became a *reality*, and the African political map has proved remarkably resilient with, comparatively few conflicts between states. While this widespread view in national identity is a serious achievement, one might still wonder why construction of national identity is difficult in some circumstances and not in others, and why this number is not close to 100 percent.

How does the construction of national identity become possible, and what are its main impediments? This question is instrumental for a wide range of economic

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and political outcomes, because, the nation-state is one of the most important inventions of the modern era. Much of people's political, economic, and social life is organized around the existence of geographically defined "sovereign" entities. Construction of such sovereign entities – nation-states – has been shown to be essential for economic development. Without the capable state, it is nearly impossible to ensure the provision of public goods and services, enforcement of contracts, and national security (Dincecco and Prado (2012) and Acemoglu, Garcia-Jimeno and Robinson (2015)). A number of studies have looked at the problem of nation-building from the perspective of tangible tasks that a state needs to perform, like education, administration, police, and taxation (Geddes (1994), Besley and Persson (2010), and Soifer (2015)). Those studies help us understand the challenges facing governments of weak states when they try to perform functions that are normally seen as the state's responsibility.

In this paper, we offer a formal model of nation-building that centers on information and coordination. In the spirit of the definition of state as an organization that controls violence, we propose a new interpretation: information about civil conflict can break up the successful coordination of identities. Using the global games approach (Morris and Shin (1998, 2004)), we theorize national identity as a coordination problem. We assume that each citizen of a multiethnic state has a choice: to keep their ethnic identity (status quo) or embrace national identity with potential benefits, in case enough people decide to support the national identity. National identity can be nonbinary and people can keep several identities at the same time; however, we theorize that one of those identities can be more salient than others, and we try to understand that relative salience. Each citizen has their own private estimate of the benefits from accepting national identity, and each citizen observes a public signal about the strength of the state. Because the viability of national identity is anchored in the existence of a well-functioning state, the threats to state institutions break up that coordination and thus erode national identity. If the state becomes observably weaker, the expected benefit from accepting the national identity decreases.<sup>2</sup>

The 2012 Tuareg-led rebellion in the Republic of Mali gives us an opportunity to identify the effect of civil conflict on national identity. The Tuaregs first hired by Muammar al-Gaddafi when the Libyan civil war started; they then returned to their homelands with their weapons after the Libyan regime had been defeated. Three of country's nine regions – Tomboctou, Kidal, and Gao, all located in the northern Mali are considered Tuareg homelands have been the subject of a struggle for independence. Rebels call those regions Azawad; in the period we

 $<sup>^{1}</sup>$ We do not consider civil conflict per se, as deaths and destruction can also affect national identity through other channels.

<sup>&</sup>lt;sup>2</sup>While many of the theories of state capacity focus on the ability of state to collect taxes and build infrastructure (Besley and Persson (2009) and Acemoglu, Moscona and Robinson (2016)), it is not uncommon for relatively capable states to disintegrate into civil wars quickly. By emphasizing a coordination nature of national identity, we help explain the previously underappreciated aspects of state capacity.

study, Azawad fell under control of a coalition of Tuareg nationalists and Islamist insurgents. The Malian geography allows for identifying a clear "treated" region that was exposed to the insurgency but did not suffer and insurgency itself. This region that borders Azawad to the south — Mopti — is the main group of interest in our study. Because it shares the common border with Azawad, we hypothesize that its residents must be more exposed to state weakness. This exposure comes from two factors. First, the violence in Azawad triggered a refugee crisis that saw to 400,000 Malians leave their homes. Those refugees who wanted to move to more peaceful southern regions had to go directly through Mopti, sometimes triggering intercommunal violence. Second, Malian army forces conducting antiterrorist fighting moved through Mopti to get to Azawad, and the army operations in Mopti led to civilian casualties.

We test the main prediction of the model — a negative association between state weakness and national identity — using individual-level survey data from Mali. We use the forth and the fifth Afrobarometer surveys, which were completed before (2008) and right after the insurgency (2012), to show that in the regions affected by insurgency the probability of accepting national identity decreased. We also use the first, second, and third Afrobarometers' waves to address pretrends in national identity and other alternative explanations.

In our difference-in-differences strategy, we compare the trends of national identification in Mopti and in other non-Azawad Malian regions controlling for ethnicity and other factors. Our identification assumption is that while the Tuaregs have been striving to win an autonomy for their homeland since Mali's independence, in 1960, the timing of that challenge was plausibly exogenous to the Malian domestic political developments because it was a direct result of NATO's involvement in the Libyan civil war.<sup>5</sup> This exogenous shock of insurgency allows us to address reverse causality coming from the ethnic conflict as being a symptom of weak national identity.

Thus when the state is observably weak, fewer people choose national identity. We find that national self-identification of the respondents in exposed regions decreased by 57.7 percentage-points. Given that before the latest instance of the Tuareg rebellion the share of people who had chosen the national identity was 69 percent, this is a substantial effect. We also find that respondents in Mopti who were more informed about the state's weakness through higher exposure to media experienced an even larger decline in national identity salience.

We perform a series of tests to address identifying assumptions and rule out alternative explanations for our findings. We test for the absence of pretreatment trends in affected regions in a fully dynamic difference-in-differences specification. We also address possible alternative explanations for our results. We show that lower national identity salience was not accompanied by worsening of lo-

<sup>&</sup>lt;sup>3</sup>UNICEF, and The UN Refugee Agency, 2018.

<sup>&</sup>lt;sup>4</sup>Hrw.org, 2017.

 $<sup>^5{</sup>m The}$  Tuareg in surgency is often called an "unintended consequence" of NATO's operation in Libya (Shaw (2013)).

cal economic conditions, public goods provision, or increased violence. We check whether our results are driven by a particular subsample. We find that our results do not differ for the set of rural or urban, or Muslim and non-Muslim respondents. However, we find heterogeneous effects for majority and minority ethnic groups, suggesting that minorities are more likely to abandon national identity. Finally, we show that our results are not channeled through changes in trust.

Our study contributes to the literature exploring one of the understudied aspects of state-building — a social construction of nation, an "imagined community" that the citizens of a country see themselves belonging to. Sociologists, political theorists, and historians have been contributing to this question (Anderson (2006), Gellner and Breuilly (2008), Hobsbawm (2012), and Mann (2012)). This paper explores the construction of identities using data from the developing nations contributing to the economic and political science literature (Laitin (1998), Miguel (2004), Posner (2004), Eifert, Miguel and Posner (2010), and Robinson (2014)). We build on Rohner, Thoenig and Zilibotti (2013) contribution by theorizing about the channels of impact of conflict on national identity and by attempting causal identification through the plausibly exogenous variation in the timing of the most recent Tuareg insurgency.<sup>6</sup>

Our paper contributes to a growing economic literature on the determinants of national identity in developed and developing countries (Alesina and Reich (2015); Alesina, Reich and Riboni (2017), and Depetris-Chauvin, Durante and Campante (2018)). In the literature, the study of the impact of warfare on national identities is often confined to the effects of international warfare (Bauer et al. (2016)). For example, Dell and Querubin (2018) show that territories affected by U.S. bombardments during the Vietnam War were experiencing a rise in communist insurgency. Similarly, civil wars are believed sometimes to be nation-defining events, out of which nations emerge. For example, scholars believe that the American Civil War "forged" American identity (Huntington (2004), Neely (2011), and Vorenberg (2013)), or that the Spanish Civil War (and subsequent reconciliation) contributed to Spanish identity (Aguilar Fernández and Humlebaek (2002)). We argue that the effect can go the other way, by showing that civil conflict can erode national identity.

The paper is organized as follows. Section I introduces the national-identity-choice model. Section II presents background information about the Tuaregs. Section III describes the data. Section IV explains our identification strategy and contains the main empirical results. Section V.A explores the sensitivity of our results to alternative explanations. Section VI concludes.

# I. National Identity as a Coordination Problem

We use the global games approach proposed in Carlsson and Van Damme (1993) and popularized in Morris and Shin (1998, 2004) to model the choice of identity

<sup>&</sup>lt;sup>6</sup>While Rohner, Thoenig and Zilibotti (2013) studied violent areas, we concentrate our attention on the region adjacent to the conflict zone that did not experience violence directly.

by the residents of a country exposed to a civil conflict. Our model does not contribute to economic theory, as it is very straightforward: we use it only to outline our assumptions. Our main contribution is in theoretically motivated empirics.

We view the choice of identity as a coordination problem. People of different ethnicities can either choose a national identity or keep their ethnic identity as their primary identity. Here, we do not assume that ethnic identity is primordial in any sense, just that the construction of ethnic identities had preceded the nation-building efforts by postcolonial governments. The payoffs from having a national identity depend on how many other people also choose to prioritize national identity, and these payoffs are potentially larger than the payoffs from ethnic identity. The payoffs from national identity depend on the strength of the state: if a state is not able to contain violence, then the payoff goes down. This is why the information about insurgent activities has a twofold effect: it directly decreases the utility of associating oneself with the state, and it also inhibits the coordination around a national identity, because it influences higher-order beliefs about whether other people in a society are likely to prefer national identity.

We formalize this intuition in Section A. The model produces a specific testable prediction: people's self-identification with the state goes down if the state becomes observably weaker. This effect is the largest where the information about state weakness is the most precise.

# II. Tuareg Rebellion in Mali: Background

Scholars of the region (e.g., Shaw (2013)) conclude that "conflict in Mali did occur as the result of escalation and diffusion/contagion mechanisms from the Libyan Civil War." Civil war in Libya wreaked havoc in the Magreb and West Africa. In the time of unrest, Colonel al-Gaddafi used his vast financial resources to train, arm, and fund large numbers of Tuaregs — a seminomadic ethnic minority group. Conflict in Mali did occur as the result of escalation and diffusion/contagion mechanisms from the Libyan Civil War. When Gaddafi died, the Tuaregs took their guns back to their homelands — regions of Algeria, Mali, Niger, and Burkina Faso — and attempted to take control of those territories. In Mali, they led a full-fledged rebellion and, for a time, seized the country's northern half. As a result, in March 2012, Mali's army officers dissatisfied with the government's "weak" response to the Tuareg insurgency organized a coup and ousted the democratically elected Malian president, Amadou Toumani Touré.

As a visual example of insurgency, Figure 1 depicts the total number of people killed and wounded due to terrorist attacks in Mali. We can clearly see the spike in the number of deaths after 2011.

Our theory does not require that an insurgency is necessarily driven by ethnic cleavages, e.g., that Tuareg insurgents were seeking independence for their ethnic

<sup>&</sup>lt;sup>7</sup>Foreign Policy, 2012.

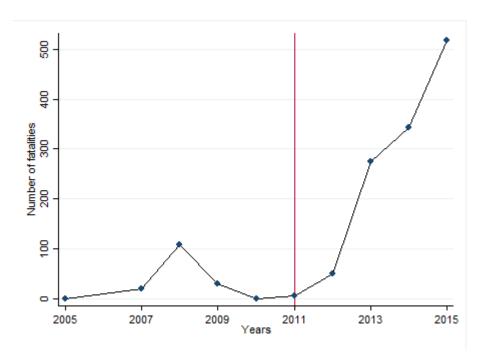


FIGURE 1. SEVERITY OF THE TERRORIST ATTACKS IN MALI

Note: Figure shows numbers of people killed and wounded people in Mali from 2005 to 2015.

Source: Computed with Global Terrorist Database (GTD (2015)) data.

homelands. The only requirement that we impose is that insurgency is perceived as a sign of state weakness (which is almost tautological, because the existence of an active insurgency means that the state is not fully capable of maintaining a monopoly on violence). We have selected this insurgency because it happened in the country where we have reliable data on the salience of ethnic and national identities in the years *before* the insurgencies and thus can explore the potential effects of the insurgencies.

The location and timing of the insurgency were not random. First, the insurgency happened in the ethnic homelands of a particular group: the Tuaregs (Figure D2). Second, the timing was influenced by the abrupt regime change in Libya, but it was exogenous to Malian local economic conditions.

# III. Data

We use several datasets. The individual data before and after the start of the 2011–2012 insurgency come from the second (2002), third (2005), forth (2008), and fifth (2012) waves of Afrobarometer survey. As we can use only data for those countries that are present in both waves — before and after the start of the insurgency — we restrict ourselves to the study of Mali. We construct a repeated

cross-section of individuals in four Afrobarometer waves spanning from 2002 to 2012.

The main variable of interest is national identity  $(NI_{it})$ . Following Eifert, Miguel and Posner (2010) and Depetris-Chauvin, Durante and Campante (2018), we construct it as an indicator variable by using the question about whether a respondent considers "national identity" their primary identity. The question is asked as follows: "Let us suppose that you had to choose between being a Malian and being a [Respondent's Ethnic Group]. Which of the following best expresses your feelings?" These are the possible answers: (i) I feel only (R's ethnic group); (ii) I feel more (R's ethnic group) than Malian; (iii) I feel equally Malian and (R's ethnic group); (iv) I feel more Malian than (R's ethnic group); (v) I feel only Malian. If a respondent answered that they consider only "national identity" their primary identity, we assign the value of 1 to the  $NI_{it}$  and 0 otherwise.

Mali's second, third, and forth Afrobarometer samples contains information on all of Mali's regions. The fifth sample contains information only about six southwestern regions of Mali as three northeastern regions were considered dangerous because of the insurgency and enumerators avoided them. At the same time, other regions were interviewed in the same manner, and mostly the same villages and cities.

As Tuaregs may be more likely to live in Mopti and choose ethnic identity over national identity because of the Tuareg-led rebellion, we could overestimate the effect of insurgency. Thus, we drop all individuals whose ethnic group is Tuareg; these constitute 2.8 percent of the observations.

We test for balancing properties in Table D1. As evident, the region of Mopti is very different from other non-Azawad Malian regions. It is less urban, poorer, and has fewer college-educated respondents. It has higher unemployment, and people there consider the country's economic situation worse while considering their economic situation to be better than those in other regions. Thus, in the next section, we employ an array of control variables to address the preinsurgency differences in demographic and socioeconomic characteristics of the regions.

We describe the data construction for our control variables in Appendix B.

# IV. Empirical Strategy and Results

# A. Empirical Strategy and Identification

The main prediction from our model is that an insurgency has a negative causal effect on national self-identification. To test this prediction, we perform a series of statistical tests that impose different assumptions on the data-generating process. For the purpose of testing our theory, a random assignment of an insurgent activity to different geographical regions would provide the most convincing evidence, but such an assignment would be unethical. Thus, in this paper, we rely on the observational data and a series of estimation strategies. We start with a difference-in-differences estimation where we assign Mopti to the hypothetical

"treatment group" and other regions – to the hypothetical "control group." This estimation allows us to rule out the existence of an unobserved constant region-specific factor that could bias our estimates.

Naïve OLS can't be interpreted as the causal effect of civil conflict, as the instance of conflict could be correlated with omitted factors affecting both insurgency as well as national identity. We add region fixed effects to control for those factors that are additively-linear and constant in time. To control for a time-varying factor, we add both a year fixed effect and an interaction of the fixed effect of Mopti and the year fixed effect. This interaction term now becomes our main coefficient of interest.

The specification is as follows:

(1) 
$$NI_{irt} = \alpha + \beta POST_t + \delta \left(POST_t \times Exposed_r\right) + X'_{it}\Gamma + \mu_r + \varepsilon_{irt}$$

where as a dependent variable we use a dummy  $NI_{irt} = 0$  if respondent i in region r has identified herself with her ethnic group at time  $t \in \{2010, 2012\}$  and equal to unity if she identifies herself with the nation. Variable  $POST_t$  is a dummy equal to unity if t = 2012;  $Exposed_r$  is a dummy, if the region r is an exposure region (Mopti) for state weakness;  $X_{it}$  is the matrix of individual controls such as total years of education, age, religion, dummy for rural area, household wealth index, religion and ethnicity; and  $\mu_r$  is a region fixed effect. The coefficient of interest is  $\delta$ , and we expect it to be negative. As the treatment is on the regional level, we cluster errors on the regional level as well.

We assign regions to the "treatment" and "control" groups based not on the levels of actual increase in violence, but rather on the *potential* exposure to the insurgent activity. The main assumption here is that, as those ethnic groups settled in those territories for hundreds of years, long before the existence of any national borders, the only way they can affect contemporary national identity choices is through higher probability of having a rebellious population nowadays. We hypothesize that our treatment effect comes from informational exposure to conflict. Our model posits that people from the region with more precise information about the insurgency will be more likely not to assume national identity. In our case, the closest analog of that group is the survey respondents from Mopti, which borders the rebellious Azawad region.

We are interested in  $\delta$  which is the effect of insurgency when the civil conflict happened. Thus, we use two types of variation: geographical (whether the respondent is within a region [Mopti] located closely to insurgency) and temporal (whether the particular wave of the survey happened after the increase in violence).

One potential source of bias is that the effect, decrease of national identity, might come not from the mechanism that we theorize about, the deteriorating belief about the strength of the state, but rather from a more trivial explanation: the rebellious group might withdraw their support for the nation. To make sure

that this effect is not driving the results, we exclude responses from members of the Tuareg group from our analysis.

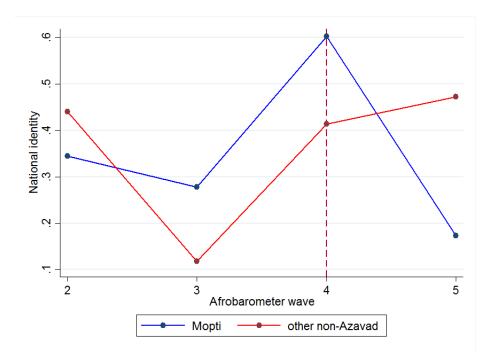


FIGURE 2. PRETREATMENT TRENDS IN NATIONAL IDENTITY

*Note:* The blue line represents the average values of the national identity in Mopti. The red line represents the average values of national identity in other non-Azawad regions (Bamako, Kayes, Koulikoro, Ségou, and Sikasso).

Source: National identity variable is constructed using the following question: Let us suppose that you had to choose between being a Malian and being a [R's Ethnic Group]. Which of the following best expresses your feelings? These are the possible answer options: (i) I feel only (R's ethnic group); (ii) I feel more (R's ethnic group) than Malian; (iii) I feel equally Malian and (R's ethnic group); (iv) I feel more Malian than (R's ethnic group); (v) I feel only Malian. If a respondent answered that they consider only national identity their primary identity, we assign the value of 1; otherwise we assign the value of 0.

Key assumption of the difference-in-differences approach is that the potential outcomes for the control group and for the treatment group are the same (absence of counterfactual trends). This assumption cannot be tested directly; however, one of the ways to explore its plausibility is to look at trends in the dependent variable before the treatment within the treatment group and within the control group. If those trends are parallel, and the changes in trends coincide with the time of the treatment, our confidence should increase, that the usual challenges to causal identification might be alleviated in this case.

Figure 2 shows the trends in national identity. Blue lines represent the treatment group, and red line represents the control group. We see that before the

insurgency (round four of the survey), the average levels of national identity have been increasing in all the regions, but right after the start of the insurgencies, we see important changes. The level of national identity in the control group slightly increases, but in the treatment group it goes down rapidly (from 60 percent to 18 percent).

# B. Results

Results of the OLS estimations are presented in Table 1. In Column I, we present results of the specification with time and regional fixed effect without any individual controls. The coefficient of interest is negative and highly significant: exposure to insurgency in Mopti decreases residents' national identification by 57.8 percentage-points. As there are few clusters, we also report the confidence intervals from the wild bootstrapping (Cameron, Gelbach and Miller (2008)) in squared parentheses, but our results hold. In Column II, to discern whether urban population or Muslim/Christian affiliation have different reactions on insurgency, we add an indicator variable for urban respondents, and dummies for religions. We also control for age, gender, personal living conditions, education, unemployment, access to news, and first principal component of household assets. In Column III, we also add ethnicity fixed effects. Results hold if in Column IV, we add observations from the other three ethnic Tuareg regions constituting Azawad.

In Columns V and VI, we estimate a fully dynamic difference-in-differences specification using the data from the second, third, forth, and fifth Afrobarometer waves. This specification helps us better control for the processes behind the parallel trends in Figure 2: account for the secular trend toward national identification (explaining the rapid upswing between the third and forth waves) and control for possible reversion to the mean.

Results for the specification without any controls are presented in Column V. The coefficient of interest remains negative and significant: exposure to insurgency in Mopti decreases residents' national identification by 58.5 percentage-points. Including all controls in Column VI slightly decreases the magnitude of the coefficient: exposure to insurgency in Mopti decreases residents' national identification by 57.7 percentage-points. Joint F-test for  $\delta_{2002} = \delta_{2008} = 0$  is not rejected for specifications in both columns, suggesting an absence of pretrends that could potentially bias our results.

To check that the results hold with a measure that includes whether the person considers themselves part of the national identity we also report results for the similar specifications but for alternative, less strict, measure of national identity: equal to one if respondent not only feels only Malian, but also if he feels Malian more than her ethnic group. Results are presented in Table D2 and show similar pattern: respondents in exposed region choose national identity over ethnic identity 48 percentage-points less.

Despite wild-bootstrapping conducting, inference using standard approaches may lead to underestimated confidence intervals in this setting because of the

Table 1—Civil conflict and national identity: Individual-level data

	I	II	III	VI	Λ	IA	IΙΛ	VIII
				Depende	Dependent variable:			
			Nationa	National identity			Ethnic identity	dentity
After civil war (2012)	0.052	0.045	890.0	890.0	0.446	0.313	-0.048	-0.031
	(0.613)	(0.646)	(0.454)	(0.427)	(0.012)	(0.070)	(0.308)	(0.375)
Exposed x 2012	-0.578	-0.572	-0.584	-0.580	-0.582	-0.569	0.167	0.250
	(0.002)	(0.002)	(0.001)	(0.000)	(0.082)	(0.069)	(0.010)	(0.002)
	[-0.73;-0.43]	[-0.74;-0.42]	[-0.72;-0.44]	[-0.73;-0.44]	[-0.66; -0.19]	[-0.86;-0.09]	[0.11;0.23]	[0.19;0.42]
Exposed x 2008					-0.003	0.022		0.038
					(0.993)	(0.938)		(0.194)
Exposed x 2002					-0.162	-0.130		0.100
					(0.207)	(0.261)		(0.005)
Before civil war (2008)					0.344	0.259		-0.012
					(0.021)	(0.104)		(969.0)
Before civil war (2002)					0.268	0.333		0.617
					(0.005)	(0.001)		(0.000)
Controls		×	×	×	×	×	×	×
Ethnicity FE			×	×		×	×	×
Region-specific trends					×	×		×
with Azawad				×	×	×		
R-squared	990.0	0.078	0.092	0.093	0.127	0.142	0.063	0.282
Observations	2,290	2,290	2,290	2,395	4,877	4,877	2,290	4,509

(Christian, Muslim, and traditional beliefs), age, age squared, gender dummy, dummy for positive change in living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. P-values from robust clustered-by-region standard errors are in parentheses. There are 6 clusters in Columns I-III, and VII-VIII. 9 clusters in Columns IV-VI. In Columns V and VI, a joint F-tests that interaction coefficients for years before insurgency being equal to zero ( $\delta_{2002} = \delta_{2008} = 0$ ) are not rejected. In Column VIII, a joint F-test that interaction coefficients for years before insurgency being equal to zero is rejected (p-value=0.004). Wild-bootstrapped 95% confidence intervals (Cameron, Gelbach and Miller (2008)) are in brackets. Note: All columns include constant and regional fixed effects. The following variables are included as controls: urban dummy, and religion dummies

small number of clusters (nine) in the data. To address this concern, in Appendix C.C1, we aggregate the data and report results with small-sample corrected standard errors: computed using permutation-based approach and heteroskedasticity-robust HC2 standard errors (Imbens and Kolesar (2016)).

# C. Evidence for the Substitution Effect

One of the explanations behind the sharp decrease in national self-identification of Malians in the exposed region could be through the substitution of national identity with ethnic identity as their primary identity. We explore this channel by plotting, in Figure AD4, the shares of respondents in Mopti and the Malian non-exposed regions. Mopti is depicted with the blue line, and the other regions with red line. Both lines have similar trends until the forth Afrobarometer wave, but they start to diverge after the insurgency, showing no prima facie evidence against our hypothesis. Using canonical and fully dynamic difference-in-differences specifications in Columns VII and VIII of Table 1, we estimate that respondents in exposed regions are 16.7 and 25.0 percentage point more likely to identify themselves with their ethnic group. These results suggest that national identity is being substituted with ethnic identity as a result of civil insurgency.

# D. National Identity and the Channel of Information about Insurgency

Here, we demonstrate that individuals more informed about the conflict and weakened state capacity were less likely to identify themselves with a nation.

We estimate the same equation as in 1, but we add interaction of the  $POST_t \times Exposed_r$  with the media consumption<sub>irt</sub>. We measure this variable in two ways: first, as an indicator variable equal to one if an individual receives any news through radio, newspaper, or TV every day, and zero otherwise; second, when an individual receives news at least once a week. Eventually, this specification is a difference-in-difference-in-differences, and we also add interactions for  $POST_t \times media$  consumption<sub>irt</sub>, and  $Exposed_r \times media$  consumption<sub>irt</sub>.<sup>8</sup>

The results are presented in Table 2, where Columns I and II contain results for "daily" news, and Columns III and IV for "weekly" news. Column I, contains a specification without any controls, while Column II contains a specification with the full set of controls. As we can see, the interaction between Mopti and year after insurgency, and their interaction with daily media consumption are negative and significant. In Columns III and IV, we present similar specifications but with weekly exposure to news. While the interaction between Mopti and time is negative and significant, the interaction with weekly media consumption is negative while insignificant. This suggests that the effect of insurgency is larger for those individuals who have more information about the weakness of

<sup>&</sup>lt;sup>8</sup>An alternative would be to use continuous distance treatment instead a regional treatment. However, the distance between respondents and the border with Azawad is highly correlated with economic development and the distance to the capital, Bamako.

the regime in line with the model where the probability that a person accepts national identity is decreasing in a public signal about the weakness of the state. We hypothesize that coefficients in Columns III and IV are insignificant, as the variable for weekly news represents smaller intensity of media consumption and the magnitude of the effect is smaller than those in Columns I and II.

Table 2—Civil conflict and national identity: Information on state's "weakness"

	I	II	III	IV
	De	ependent variable	: National ident	tity
	Daily	/ news	Weekl	y news
After civil war (2012)	0.047	0.064	0.071	0.092
	(0.642)	(0.493)	(0.424)	(0.264)
Exposed x 2012	-0.517	-0.536	-0.555	-0.578
	(0.001)	(0.000)	(0.000)	(0.000)
	[-0.66;-0.36]	[-0.68;-0.39]	[-0.67;-0.43]	[-0.69;-0.47]
Exposed x 2012 x media	-0.352	-0.319	-0.085	-0.043
	(0.004)	(0.010)	(0.127)	(0.472)
	[-0.50;0.20]	[-0.49;0.2017]	[-0.17;0.00]	[-0.13;-0.05]
Exposed x media	0.151	0.112	0.091	0.051
	(0.136)	(0.313)	(0.154)	(0.423)
2012 x media	0.020	0.013	-0.048	-0.065
	(0.696)	(0.792)	(0.296)	(0.158)
Media	-0.010	-0.046	0.009	-0.019
	(0.859)	(0.390)	(0.865)	(0.714)
Controls		X		X
R-squared	0.069	0.095	0.068	0.095
Observations	2,395	2,395	2,395	2,395

Note: All columns include constant and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for access to news, and wealth index. P-values from robust clustered-by-region standard errors are in parentheses. 9 clusters. Wild-bootstrapped 95% confidence intervals (Cameron, Gelbach and Miller (2008)) are in brackets.

The model's key assumption is that conflict does not impact the result except through giving people information about the strength/stability of the national government. These results say that more informed respondents within exposed Mopti have lower self-identification with the nation than less informed respondents. This backs our model's assumption about information being the primary mechanism by which conflict alters payoffs and making individuals be less interested in choosing nation identity (building a nation-state).

# V. Robustness and Sensitivity Checks

# A. Alternative Explanations

In this section, we demonstrate that our results are not driven by the fact that individuals in a conflict area receive less benefit from the national identity because the government fails to provide them economic conditions, or public goods or protect them from violence and crime.

**Economic Conditions** If peoples' economic conditions deteriorate as a result of a weak state, they would be less likely to accept national identity because they would expect fewer benefits from the nation-state. To show that economic conditions did not deteriorate in Mopti, we perform a series of placebo tests by estimating our difference-in-differences specification (1), but with economic conditions as dependent variables.

Table D3 contains the results. The interaction term of exposed region and year after insurgency is insignificant for the perception of the country's economic performance (Column I). At the same, time we find, a positive and significant coefficient for personal living conditions. If one would think that people reject their national identity in favor of their ethnic identity when there is an adverse shock to her economic conditions it would work against us finding the negative effect of insurgency on national identity. Nevertheless, we were controlling for personal living conditions of respondents throughout the paper to address this concern.

Violence and Crime If people feel danger because of the insurgency the effect on national identity would be mechanical: scared people not protected by the state would revert to their ethnic identities or support rebels. Columns III and IV of Table D3 test whether respondent's house was robbed or if she ever feared crime. Both coefficients are positive, in line with our expectations, but insignificant, suggesting that crime doesn't likely drive our results.

Public-Goods Provision If individuals in an exposed area receive fewer benefits from national identity, it could be because their access to ethnic patronage networks and government services generally is disrupted by the conflict, not because they have better information about the state's weakness. If one of the government's main responsibilities — providing public goods was interrupted in the affected regions, it could cause people to revert from their national identity either as a response to the Malian government's failure to provide public goods or as they began to expect decreased utility from accepting national identity of their weak state. We present coefficients of the corresponding regressions in Columns V–VII of Table D3. Neither of them is significant, thus supporting our findings. These results also in line with Gottlieb (2016) who documented that Malians do not expect much from the politicians and public officials, and parties often collude to protect their opportunities for rentseeking from voters which also leads to poor public-goods provision (Gottlieb (2015)).

Trust Rohner, Thoenig and Zilibotti (2013) showed that insurgency in

Uganda affected salience of ethnic identity through changes in trust. To test whether our results are channeled through trust in Table D4 we add controls for various measures of trust in Columns II–VII. The coefficient of interest remains unchanged (see Column I for comparison). Results also hold when we include all measures of trust in Column VIII. Thus, our results are unlikely to be mediated by the trust.

# B. Subsample Analysis

In case our results are driven by a subsample, we analyze the sensitivity and heterogeneity of our results in Table 3, with Column I reporting the specification from Column V of Table 1 for comparison.

If rural respondents enjoyed public goods and other amenities less than their urban counterparts, they may be less attached to national identity than urban dwellers. As is evident from Columns II and III, respondents living in rural and urban areas had similar reactions to the insurgency: both coefficients are similar to the one in Column I, and they do not differ from each other.

TABLE 3—CIVIL CONFLICT AND NATIONAL IDENTITY: SUBSAMPLE ANALYSIS

	I	II	III	IV	V	VI	VII
			Dependent v	variable: Nati	onal identity		
Sample	Baseline	Rural	Urban	Muslim	Non- Muslim	Majorities	Minorities
After civil war	0.071	0.089	0.009	0.098	-0.011	-0.023	0.098
(2012)	(0.410)	(0.376)	(0.864)	(0.292)	(0.852)	(0.847)	(0.195)
Exposed x 2012	-0.573	-0.594	-0.605	-0.586	-0.702	-0.404	-0.702
	(0.000)	(0.000)	(0.000)	(0.000)	(0.003)	(0.009)	(0.000)
	[-0.72;-0.43]	[-0.75;-0.43]	[-0.74;-0.49]	[-0.73;-0.45]	[-0.83;-0.41]	[-0.60;-0.24]	[-0.82;-0.59]
$\delta_{s1}$ - $\delta_{s2}$ =0, p-value		0.904 0.		478	0.0	000	
R-squared	0.092	0.113	0.107	0.090	0.261	0.137	0.080
Observations	2,395	1,759	636	2,090	305	839	1,556

Note: All columns include constant and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy for personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. P-values from robust clustered-by-region standard errors are in parentheses. 9 clusters. Wild-bootstrapped 95% confidence intervals (Cameron, Gelbach and Miller (2008)) are in brackets.

As Tuaregs are predominantly Muslim, in Columns IV and V, we report results for the subsamples of Muslim and non-Muslim respondents, respectively. Here, other Muslims could be more sympathetic to the Tuareg rebels if they sympathize as brothers-in-faith or, less supportive if they consider them traitors. While the coefficient of the interaction is larger for the sample of non-Muslims, the coefficients are not statistically different from each other.

Finally, we check whether the results differ for subsamples of Malian ethnic groups. As it turns out majority ethnic groups, despite the insurgency, were less likely to abandon national identity because their interests were more likely to be represented by the government. As Mali is ethnically diverse, we distinguish the three largest broad ethnic groups in the Afrobarometer data, which constitute approximately 35 percent of the total population. We assign an indicator variable equal to one if the respondents belong to those ethnic groups, and zero otherwise. We present results for the subsamples of respondents belonging to majority and minority ethnic groups in Columns VI and VII. Indeed, for respondents from the ethnic majority exposed to insurgency, their national identification decreases by 40.5 percentage-points, while the effect on minority respondents is substantially larger (70 percentage-points). The difference is statistically significant, with the p-value=0.0004. While the last two columns demonstrate that there is some heterogeneity in the size of the ethnic groups, the effect of civil conflict on national identity is still significant for all population groups.

# VI. Conclusion

This paper explores at the connection between national identity and insurgencies. In our model, we see the formation of national identity as a problem of coordination, anchored in the strength of the state. Because insurgencies are manifestations of state weakness, our model predicts that the coordination on national identity becomes harder if citizens are exposed to an active insurgency.

The mechanism we present is purely informational: citizens chose national identity not because they personally suffer repression from either state actors or insurgents, or because their quality of life deteriorates, but rather because they understand that as the state weakens the future utility from national identity will shrink and other members of the society might think the same way.

Our model assumes that the returns from "national" identity are larger but only if enough other people also assume national identity. When the state is observably weak, fewer people choose national identity. This model gives us two predictions: first, state weakness directly decreases returns from national identity, and second, when state weakness is observed, coordination on the national identity gets harder. This second prediction relies of the precision of the information about state weakness.

We use the exogenous timing of the 2011 Tuareg rebellion in Mali to estimate the effect of civil conflict on national identity. We find that the effect is large:

 $<sup>^9</sup>$ Results also hold if we keep only those ethnic groups who are present both in Mopti and in nontreated regions. These results are available upon request.

<sup>&</sup>lt;sup>10</sup>Mali was considered a democratic state (for example, with a preconflict polity score of 7 from Polity IV)

IV).

11 To address this concern, in Appendix C.C2, we report results for the exact matching on a set of demographic parameters and ethnicities. We demonstrate that respondents from Mopti are less likely to identify as Malian. Our exact matching results are almost identical to our baseline results and are robust to different types of matching procedures.

respondents in the exposed region are 57 percentage-points less likely to choose Malian national identity over their ethnic identity. The results are even stronger for those respondents who receive news daily: they are 20.7 percentage-points less likely than other Mopti residents to choose national identity over their ethnic identity.

Our study suggests that one of the many reasons why civil conflict is costly for growth is that it might erode national identity.

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#### Model

The inspiration for our model also comes from Peter P. Ekeh's idea of "two publics." Ekeh (1975) asserted that African nations are caught in the duality of loyalties: the first loyalty is to the "primordial public" (Ekeh uses the word "primordial" here for expressive convenience, with the full appreciation of socially constructed nature of many of Sub-Saharan ethno-linguistic groups), and the second one is to the "civic public." This conflict of loyalties shapes many aspects of political and economic development in Africa. Building on this insight, we outline the formal logic of the choice between the two loyalties and demonstrate how incapacity of the state to control violence shifts the balance away from the civic public.

# SETUP

Consider an area with a continuum of agent-residents of a country (i) of the measure one, uniformly distributed over [0,1]. We assume that all agents are homogeneous, but that they might belong to different ethnic groups. Agents face a binary choice of whether to accept a national identity or to retain an ethnic identity.

Resident i's payoff as follows:

(A1) 
$$u_i = \begin{cases} 0 & \text{if the agent keeps ethnic identity} \\ \theta + \tau A & \text{if the agent accepts national identity,} \end{cases}$$

where parameter  $\theta$  captures the expected net benefit from a strong national state. Here we assume that ethnic identity is the status quo: people have innate preferences for being a part of their "tribe," as did their parents and grandparents. Importantly, we allow "group size benefit" for those who decide to associate themselves with the nation: their payoff depends on  $A \in [0,1]$  the total share of agents deciding to associate themselves with the country's nation. An example of such a benefit is an access to credit and urban jobs. It has been documented that in many African nations, ethnicity serves as a vehicle for dispensing patronage. In the case of Zambia, Posner (2005) describes a tendency of ethnic favoritism in hiring. Put succinctly in a Nyanja term "wako ni wako" ("what's yours is yours"). Parameter  $\tau > 0$  captures the the magnitude of this benefit from the size of agents that who decided to associate themselves with the nation. The value of  $\tau$  is a common knowledge.

The agents have a diffuse prior distribution of  $\theta \in \mathbb{R}$ . We assume that citizens receive common signal  $p = \theta + \varepsilon$ , where  $\varepsilon \sim \mathcal{N}(0, \alpha)$  is the noise. It can be interpreted as imperfect common knowledge about the stability of the government. In addition, each citizen receives an independent private signal  $x_i = \theta + \xi_i$ , where  $\xi_i \sim \mathcal{N}(0, \beta)$  is noise. It represents a personal assessment of the benefits from

national identity (in the vein of Carvalho (2017)). People update their private signal with the public one:  $\bar{\theta}_i = \theta | p, x_i \sim \mathcal{N}\left(\frac{\alpha x_i + \beta p}{\alpha + \beta}; \frac{\alpha \beta}{\alpha + \beta}\right)$ .

# Analysis

We seek equilibrium in threshold strategies. Agents have two strategies:

$$a_i(\bar{\theta_i}) = \begin{cases} \text{keep ethnic identity} & \text{if } \bar{\theta_i} \leq \kappa^* \\ \text{accept national identity} & \text{if } \bar{\theta_i} > \kappa^*. \end{cases}$$

That is, agents accept national identity if their beliefs about future benefits from sharing national identity is high, i.e.,  $\bar{\theta}_i$  is above some threshold  $\kappa^*$ . There is a unique equilibrium cutoff  $\kappa$  for citizens defined by the expectation of future benefits from the nation-state that makes an individual indifferent to choice of accepting national or tribal identity.

The equilibrium participation threshold  $\kappa$  is the solution to the equilibrium condition:

(A2) 
$$\kappa^{NI} = -\frac{\tau}{2}.$$

As Morris and Shin (1998, 2004) showed, the equilibrium is unique if regularity conditions hold.

# CONDITION FOR UNIQUENESS OF EQUILIBRIUM:

Let's define  $U(\kappa^*)$  as the left-hand side function of the equation (A1). A sufficient condition for a uniqueness of the solution is that the left-hand side increases weakly monotonically in  $\kappa^*$ . Here we follow Morris and Shin (1998, 2004) proof of uniqueness:

(A3) 
$$U = \kappa^* + \tau \left( \Phi \left( \sqrt{\gamma} (p - \kappa^*) \right) \right),$$

where  $\gamma = \frac{\alpha + \beta}{\alpha^2}$ . We need the derivative of  $U(\kappa^*)$  with respect to  $\kappa^*$  to be non-negative:

(A4) 
$$\frac{\partial U}{\partial \kappa^*} = 1 - \tau \sqrt{\gamma} \phi \left( \sqrt{\gamma} (p - \kappa^*) \right) \ge 0.$$

(A5) 
$$1 \ge \tau \sqrt{\gamma} \phi \left( \sqrt{\gamma} (p - \kappa^*) \right),$$

(A6) 
$$1 \ge \tau \sqrt{\gamma} \cdot \phi \left( \sqrt{\gamma} (p - \kappa^*) \right) \ge \tau \sqrt{\gamma} \frac{1}{\sqrt{2\pi}}.$$

Here we use the fact that standard normal p.d.f.  $(\phi(x))$  maximum value is equal to  $\frac{1}{\sqrt{2\pi}}$  at x=0 and substituting  $\phi(\cdot)$  with  $\frac{1}{\sqrt{2\pi}}$  in equation A6. This gives the sufficient condition for a unique equilibrium:

$$(A7) 2\pi \geq \tau^2 \gamma.$$

#### EMPIRICAL IMPLICATIONS

This model produces a specific testable prediction: people's self-identification with the state goes down if the state becomes observably weaker. This effect is the largest where the information about state weakness is the most precise.

After we have found the equilibrium thresholds  $\kappa^*$ , we can derive the equilibrium participation, A:

(A8) 
$$A = \Phi\left(\frac{\frac{\tau}{2} + \theta}{\sqrt{\beta}}\right).$$

It is continuous and strictly increasing in  $\theta$ . Thus if state is weak and the signal is negative  $\theta < 0$ , the share of citizens that chooses national identity decreases.

**Proposition:** The probability of an agent accepting a national identity and the share of people who accept national identity is increasing (decreasing) in signal about the strength (weakness) of the state  $\left(\frac{\partial \left[Prob(a_i(\bar{\theta_i})=1)\right]}{\partial \bar{\theta_i}} > 0\right)$ , and  $\frac{\partial A}{\partial \bar{\theta_i}} > 0$ ).

Proof:

(A9) 
$$\frac{\partial A}{\partial \bar{\theta}_i} = \frac{1}{\beta} \phi \left( \frac{\frac{\tau}{2} + \bar{\theta}_i}{\sqrt{\beta}} \right) > 0.$$

$$\frac{\partial \left[ Prob(a_i(\bar{\theta}_i) = 1) \right]}{(\text{A10})} = \frac{\alpha}{\sqrt{\beta + \alpha}} \phi \left( \frac{\beta}{\sqrt{\beta + \alpha}} \cdot x_i + \frac{\alpha}{\sqrt{\beta + \alpha}} \cdot p - \sqrt{\beta + \alpha} \cdot \bar{\theta}_i \right) > 0.$$

**Proposition:** The share of people who accept national identity is increasing (decreasing) in precision of personal  $(\beta)$  signal about the strength (weakness) of the state  $(\frac{\partial A}{\partial \beta} > 0)$ .

Proof:

(A11) 
$$\frac{\partial A}{\partial \beta} = -\frac{\tau/2 + \bar{\theta_i}}{2\beta^{3/2}} \cdot \phi\left(\frac{\frac{\tau}{2} + \theta}{\sqrt{\beta}}\right) < 0.$$

Our model predicts two aspects of observed state weakness on national identity. First, as the state becomes weaker, national identity should also become weaker. Second, within a country, the regions most affected by state weakness must see a larger decline in national identity. In this paper, we test those predictions using survey data from the Republic of Mali, a predominantly Muslim West African nation that has recently experienced a surge in political instability.

# Data Appendix

# VARIABLE CONSTRUCTION

All variables used in this paper are taken from the 1–5 waves of Afrobarometer survey for the Republic of Mali.

As national identity can be nonbinary and people can embrace several identities at the same time, for completeness, we also use less strict identification of national identity where a respondent answered that they consider only "national identity" their primary identity, or considered herself more Malian than her ethnic group.

The answers on national identity question are slightly different in the second Afrobarometer's wave: (i) I feel Malian; (ii) I feel (R's identity group); (iii) Not applicable; (iv) I don't know. When a respondent said that they consider themselves "Malian," we assign the value of 1 to the  $NI_{it}$  and 0 otherwise. Thus, we could not use this wave to construct the alternative measure of national identity.

We use the following variables throughout the paper as explanatory or dependent variables:

- Urban indicator variable equal to 1 if respondent lives in urban area, and 0 otherwise.
- Female indicator variable equal to 1 if respondent is a female, and 0 otherwise.
- Age age in years.
- Christian indicator variable equal to 1 if respondent's religion is Christianity or any of its denominations (*Catholic*, *Orthodox*, *Anglican*, *Baptist*, or *Evangelical*), and 0 otherwise.
- Muslim indicator variable equal to 1 if respondent's religion is Muslim or any of its denominations (Sunni, Shia, Mouridiya, Tijaniya, or Qadiriya), and 0 otherwise.
- Traditional beliefs indicator variable equal to 1 if respondent's religion is a traditional/ethnic beliefs, and 0 otherwise.

- Unemployment indicator variable equal to 1 if respondent's employment status is employed (full-time or part-time), and 0 otherwise.
- Personal living conditions (changes) indicator variable equal to 1 if respondent answered that her personal condition become "much better," or "better," and 0 otherwise.
- Personal living conditions indicator variable equal to 1 if respondent answered that her personal condition is "very good," or "fairly good," and 0 otherwise.
- Country's economic conditions indicator variable equal to 1 if respondent answered that countries economic condition is "very good," or "fairly good," and 0 otherwise.
- News (weekly) indicator variable equal to 1 if respondent answered that she receives news weekly at least in one of three forms (newspaper and television), and 0 otherwise.
- News (daily) indicator variable equal to 1 if respondent answered that she receives news daily at least in one of three forms (newspaper and television), and zero otherwise. This variable is nested within the variable "news (weekly)."
- Wealth index computed as a first principle component of four dummy variables of possession of certain assets (radio, television, vehicle, water source at home).
- No water indicator variable equal to 1 if respondent answered that she gone without water "always," "many times," or "several times," and 0 otherwise.
- No medical care indicator variable equal to 1 if respondent answered that she gone without medical care "always," "many times," or "several times," and 0 otherwise.
- No electricity indicator variable equal to 1 if respondent answered that government provide reliable electric supply "always," "many times," or "several times," and 0 otherwise.
- Robbery indicator variable equal to 0 if respondent answered that nothing was ever stolen from her home ("never"), and assign 1 otherwise.
- Fear crime indicator variable equal to 0 if respondent answered that she "never" fear a crime at home, and assign 1 otherwise.
- The following ethnic groups are defined as "ethnic majority": Malinke/Bambara, Peulh/Fulfulde, and Soninke/Sarakoll.

#### AGGREGATION

For the aggregate panel specification in Table C1, following Ananyev and Guriev (2018), we aggregate the data on the regional and rural/urban levels to increase the number of observations. Afrobarometer surveys are representative cross-sections of all citizens of voting age in a given country. Thus we impose additional assumptions to be able to aggregate the data on the regional and rural/urban level. In particular, we ensure that there is enough observation in each region-rural/urban bin. Average number of respondents in each bean is equal to 100, and the median is 105. The maximum number of observations is 208 and the minimum is 15. All results hold if we drop six observation that have below 30 observations. We use weights provided by Afrobarometer when aggregating the data.

# ADDITIONAL ROBUSTNESS AND SENSITIVITY CHECKS

# C1. Evidence from the Aggregated Data

In this section, we present the results of a similar regression specification aggregated by region-urban level with two small-sample corrections. We show results for aggregated specification without any controls in Column I of Table C1. As all the variation in treatment comes from the regional level, the coefficients in Table C1 are quite close to corresponding specifications in Table 1. We add urban and rural Azawad observations in Column II. The results remain virtually unchanged. We add the full set of controls in Column III; our results still hold. Finally, in Column IV, we directly control for pretrend in the dependent variable by adding lagged changes in the national identity to the right-hand side of the equation. In Figure D3, we report the residual plot of the national identity and treatment status interacted with a time dummy for the specification in Column IV: our results are not driven by outliers in the data. We report robust standard errors in parentheses. We can tell from these standard errors that the coefficients are statistically significant under standard inference procedures based on asymptotic results.

In the single brackets, we follow Imbens and Kolesar (2016) by calculating heteroskedasticity-robust HC2 standard errors (MacKinnon and White (1985)) and then conduct inference using a t-distribution with data-determined degrees of freedom based on the formula from Welch (1947). In double brackets, we present p-values from a permutation-based approach to compute standard errors. In Column I, we permutate two (Mopti-urban and Mopti-rural) of the 11 groups in the analysis, and treat them as if they were the treated by the insurgency. We use four of the 13 treated groups in Columns II–IV (we add Azawad-rural and

 $<sup>^{12}</sup>$ Our small-sample-correction exercises follow Bloom et al. (2013) and Hanlon (2015). Aggregation also shows that our results are not driven by sampling of the Afrobarometer surveys.

TABLE C1—CIVIL CONFLICT AND NATIONAL IDENTITY: AGGREGATED DATA

	I	II	III	IV
	Depend	dent variable	e: National i	identity
After civil war (2012)	0.017	0.017	0.052	0.442
	(0.807)	(0.808)	(0.506)	(0.003)
Exposed x 2012	-0.575	-0.575	-0.558	-0.387
	(0.000)	(0.000)	(0.001)	(0.002)
Imbens & Kolesar p-value	[0.000]	[0.000]	[0.002]	[0.004]
Permutation-approach p-value	[[0.018]]	[[0.004]]	[[0.066]]	[[0.006]]
Δ National identity (2008-2005)				-0.623
				(0.005)
with Azawad		X	X	X
Controls			X	
R-squared	0.639	0.632	0.790	0.831
Observations	22	24	24	24

Note: All columns include constant, region, and urban fixed effects. Data is aggregated on the regional and urban level. The median number of respondents per aggregation is 120, minimum is 52. The following variables are included as controls in Column III: age, shares of women, unemployment, Muslims, Christians, people with traditional beliefs, people with secondary and tertiary education, personal living conditions, daily access to news, and wealth index. P-values from robust standard errors are in parentheses. Single brackets contain p-values from a test based on HC2 standard errors tested against a t-distribution with degrees of freedom determined using Welch's (1947) formula. E.g., for the specification in Column IV, Welch's approach gives a degree of freedom of 9. Double brackets contain p-values from a permutation-based approach in which we select every permutation of two regions (Mopti-urban and Mopti-rural) out of the 11 regions (11 choose 2=78) in Column I and select every permutation of four regions (Mopti and Azawad, and rural and urban) out of the 13 regions (13 choose 4=715) in Columns II--IV and estimate the impact on treated regions after the Tuareg rebellion. We then use the distribution of these "placebo" coefficients to construct the p-value of the treatment coefficient.

Azawad-urban). This generates  $\frac{13!}{4!(13-4)!} = 715$  coefficient estimates.<sup>13</sup> Under the null hypothesis of no effect, these coefficients will have the same distribution as the coefficients that we estimate in Table C1; they can be used for inference with exact size. Under both sample-correction approaches, our coefficients of interest remain highly significant, supporting our hypothesis that insurgency decreases national identity.

#### C2. Matching

As Mopti is different from other regions by demographics, ethnic composition, and as Afrobarometer's survey might not be representative on regional level, in

<sup>&</sup>lt;sup>13</sup>Another reason, why we aggregate on the rural/urban level in addition to the regional level is to have larger number of treated observations and as a result larger number of permutations.

this section, to address this concern we employ exact matching.

We choose the following variables for the matching: urban/rural, schooled/not schooled, female/male, young/senior, indicators for all ethnic groups. Matching by this parameters results in 36 matched cells and 989 observations. We present coefficient plots of our results in Panel A of Figure C1. The resulting coefficient do not differ from the baseline results in Table 1 suggesting, that our results are meaningful.

As the pool of respondents can change we also perform exact matching across time periods in Panel B of Figure C1. The number of matched observation falls to 452; however, our results hold.

We also report results for other types of matching estimators to show that they are robust to the way how we execute matching. Columns I–IV of Table C2 contain results of matching across groups, while Columns V–VIII contain results for matching across groups and periods. Using pscore command in Stata (Becker and Ichino (2002)) we estimate nearest neighbor, radius, kernel, and stratification matching estimators. Resulting coefficients are very stable and do not depend on the type of matching, and support our main finding.

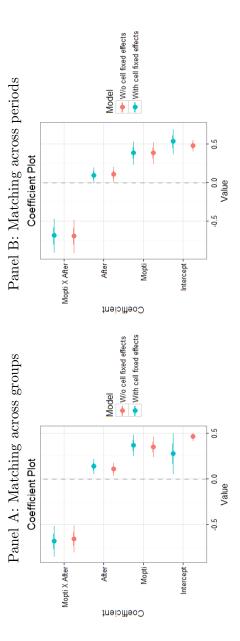


FIGURE C1. POSTMATCHING DIFFERENCE-IN-DIFFERENCES

Note: The following variables are used for the matching: urban/rural, schooled/not schooled, female/male, young/senior, indicators for all ethnic groups. Panel A shows coefficient plots for matching across regions: 36 matched cells, N=989. Panel B shows coefficient plots for matching across regions and periods: 36 matched cells, N=452. Coefficients in red represents results of a specification without cell fixed effects. Coefficients in blue represents results of a specification with cell fixed effects. Robust standard errors. Confidence intervals show 95% and 90% confidence intervals.

TABLE C2—CIVIL CONFLICT AND NATIONAL IDENTITY: MATCHING

	I	II	III	VI	٧	VI	IIA	VIII
			De	Dependent variable:	t variable: National ident	ntity		
		Across groups	groups			Across periods	periods	
Matahina	Nearest	Dading	V arnal	Ctratification	Nearest	Dading	Vornal	Stratification
MISTER	neighbor	Naulus	Velliel	SHAIIICAHOH	neighbor	Naulus	Verner	Suanneanon
ATT	-0.425	-0.51	-0.466	-0.481	-0.357	-0.311	-0.296	-0.327
	(-5.894)	(-10.770)		,	(-6.124)	(-9.238)	ı	1
	[-6.124]	[-11.462]	[-7.38]	[-7.777]	[-5.215]	[-9.238]	[-7.934]	[-8.150]
# treated	167	167	167	167	167	168	169	170
# controls	84	171	171	171	153	913	913	913

Note: The following variables are used for the matching: urban/rural, schooled/not schooled, female/male, young/senior, indicators for all ethnic groups. All blocks are balanced. t-statistics computed using analytical standard errors are in parentheses. t-statistics computed using bootstrapped standard errors are in brackets.

# ADDITIONAL TABLES AND FIGURES

TABLE D1—SUMMARY STATISTICS

Name	Control	Treatment	t-stat for difference
Age	39.7	40.4	1.08
Urban	0.32	0.19	-7.08
Female	0.50	0.48	-1.09
Christian	0.68	0.68	0.88
Islam	0.28	0.30	1.2
Unemployed	0.15	0.12	2.6
Secondary education	0.05	0.05	0.05
Tertiary education	0.035	0.007	-2.7
Living conditions	0.25	0.25	-0.41
Econ. perceptions	0.14	0.31	6.5
Asset wealth index	0.75	0.59	-6.1

Note: Treatment regions: Mopti. Control regions: Bamako, Kayes, Koulikoro, Ségou, and Sikasso.

Table D2—Civil conflict and national identity: Alternative measure of national identity

	Ι	II	III	IV	V	VI	VII	VIII
				Depende	Dependent variable:			
			Nationa	National identity			Ethnic	Ethnic identity
After civil war (2012)	0.066	0.061	0.085	0.084	-0.025	-0.066	-0.107	-0.076
	(0.535)	(0.550)	(0.363)	(0.336)	(0.409)	(0.467)	(0.111)	(0.357)
Exposed x 2012	-0.483	-0.475	-0.487	-0.482	-1.138	-1.045	0.194	0.196
	(0.005)	(0.005)	(0.002)	(0.000)	(0.000)	(0.000)	(0.013)	(0.000)
Exposed x 2008					-0.117	-0.070		-0.012
					(0.265)	(0.438)		(0.726)
Before civil war (2008)					0.035	0.014		-0.024
					(0.730)	(0.917)		(0.757)
Controls		×	×	×	×	×	×	×
Ethnicity FE			×	×		×	×	×
Region-specific trends					×	×		×
with Azawad				×	×	×		
R-squared	0.061	0.070	0.085	0.085	0.121	0.142	0.081	0.082
Observations	2,290	2,290	2,290	2,395	4,877	3,594	2,290	4,509

Note: Due to the changes in questionnaire we cannot construct dependent variable for the second Afrobarometer wave. All columns include constant and regional fixed effects. The following variables are included as controls: urban dummy, and religion dummies (Christian, Muslim, and traditional believes), age, age squared, gender dummy, dummy for positive change in living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. P-values from robust clustered-by-region standard errors are in round parentheses. There are 6 clusters in Columns I--III and VII-VIII, and 9 clusters in Columns IV--VI.

TABLE D3—CIVIL CONFLICT AND NATIONAL IDENTITY: ALTERNATIVE EXPLANATIONS

	I	II	III	IV	V	VI	VII
-			De	pendent variab	le:		
-	Country's economic condition	Personal economic condition	Home robbed	Ever feared danger	No medical care	No water	No electricity
After civil war	0.316	0.080	-0.062	0.073	0.089	-0.036	0.018
(2012)	(0.000)	(0.024)	(0.212)	(0.297)	(0.157)	(0.638)	(0.357)
Exposed x 2012	-0.079	0.117	0.070	0.111	-0.068	0.035	-0.002
-	(0.199)	(0.004)	(0.141)	(0.118)	(0.219)	(0.640)	(0.929)
R-squared	0.134	0.068	0.051	0.068	0.079	0.093	0.055
Observations	2,395	2,395	2,395	2,395	2,395	2,395	2,395

Note: All columns include constant and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. P-values from robust clustered-by-region standard errors are in parentheses. 9 clusters.

TABLE D4—CIVIL CONFLICT AND NATIONAL IDENTITY: TRUST

	I	II	III	IV	V	VI	VII	VIII
			Depend	dent variabl	e: National	identity		
After civil war (2012)	0.0717	0.0608	0.0665	0.0669	0.0666	0.0254	0.0690	-0.00576
	(0.0813)	(0.0752)	(0.0803)	(0.0790)	(0.0812)	(0.0855)	(0.0875)	(0.0997)
Exposed x 2012	-0.573	-0.581	-0.582	-0.587	-0.576	-0.578	-0.588	-0.586
	(0.0803)	(0.0786)	(0.0803)	(0.0796)	(0.0830)	(0.0837)	(0.0837)	(0.0942)
Trust to relatives		0.0259						0.00862
		(0.0203)						(0.0256)
Trust to neighbors			0.00806					0.00453
			(0.0106)					(0.0154)
Trust to strangers				0.00327				-0.00642
				(0.0134)				(0.0162)
Trust to local government					-0.00436			0.00606
					(0.0178)			(0.00980)
Trust to national leader						0.0391		0.0581
						(0.0134)		(0.0196)
Trust to parliament							-0.0225	-0.0411
							(0.0219)	(0.0208)
R-squared	0.092	0.094	0.093	0.093	0.095	0.101	0.097	0.111
Observations	2,395	2,393	2,390	2,373	2,333	2,312	2,241	2,170

Note: All columns include constant and regional fixed effects. The following variables are included as controls: age, age squared, gender dummy, urban dummy, religion dummies (Christians, Muslim or traditional beliefs), dummy personal living conditions, dummy for unemployment, dummies for secondary and tertiary education, dummy for daily access to news, and wealth index. P-values from robust clustered-by-region standard errors are in parentheses. 9 clusters. We also find support to the results of Rohner, Thoenig and Zilibotti (2013). Using our baseline difference-in-differences specification (1) we find adverse effect of civil conflict on trust to national leader and trust to strangers. Results are available on request.

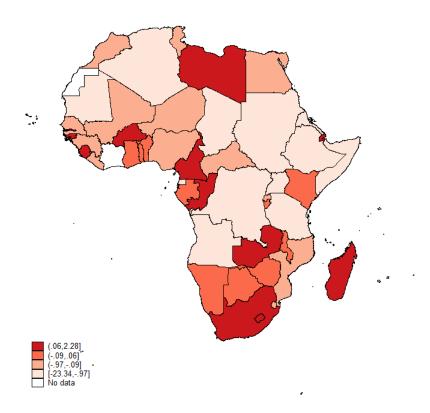


Figure D1. Severity of the terrorist attacks in Africa (in changes between 2010 and 2012)

Note: The darker red color indicates countries that experienced greater increase in terrorist activities.

Source: The data for the number of terrorist attacks and fatalities due to the insurgencies are taken from the Global Terrorist Database (GTD (2015)) and Armed Conflict Location & Event Data Project (ACLED Version 6).

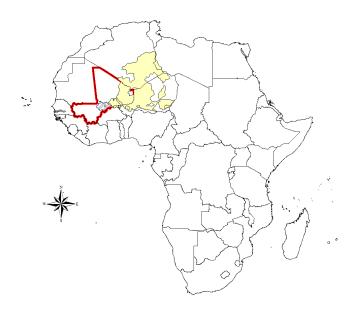


FIGURE D2. ETHNIC HOMELANDS OF TUAREGS

Note: The red line indicates Malian border. Tuareg homelands are depicted in yellow color. Shaded area

indicates Mopti.

Source: The historical data on the Tuareg homelands are taken from the georeferencing of ethnic groups (GREG), that is a digitalized map of the Soviet Ethnographic Atlas "Atlas Narodov Mira."

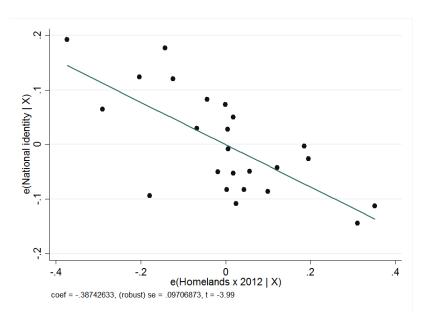


FIGURE D3. RESIDUAL PLOT: NATIONAL IDENTITY AND THE INTERACTION TERM (AGGREGATED)

Note: Added-variable plot computed using the specification from Column IV of Table C1.

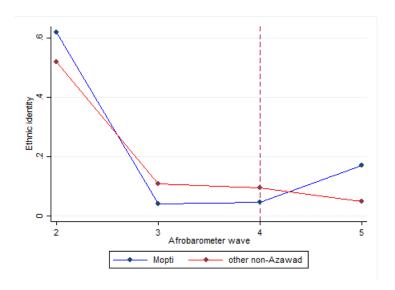


FIGURE D4. PRETREATMENT TRENDS IN ETHNIC IDENTITY

Note: The blue line represents the average values of the national identity in Mopti. The red line represents the average values of national identity in other non-Azawad regions (Bamako, Kayes, Koulikoro, Ségou, and Sikasso).

Source: Ethnic identity variable is constructed using the following question: Let us suppose that you had to choose between being a Malian and being a [R's Ethnic Group]. Which of the following best expresses your feelings? These are the possible answer options: (i) I feel only (R's ethnic group); (ii) I feel more (R's ethnic group) than Malian; (iii) I feel equally Malian and (R's ethnic group); (iv) I feel more Malian than (R's ethnic group); (v) I feel only Malian. If a respondent answered that they consider only ethnic identity their primary identity, we assign the value of 1; otherwise we assign the value of 0.