Appendices

Contents

A. Balance Tests

In a natural experiment the pre- and post-attack samples should be balanced. In order to ensure balance in addition to the results presented in Table 1 I also present standardized mean differences. Figure A-1 demonstrates that the sample is balanced with all the covariates having a standardized mean difference of less than 0.1 (See Stuart (2010) and Rosenbaum (2010) for a discussion of balance testing thresholds). To provide further evidence of balance I perform equivalency testing and reject the null hypothesis that there is a difference between the pre and post attack samples with ε set to the default level of 0.2 (Hartman and Hidalgo 2018).
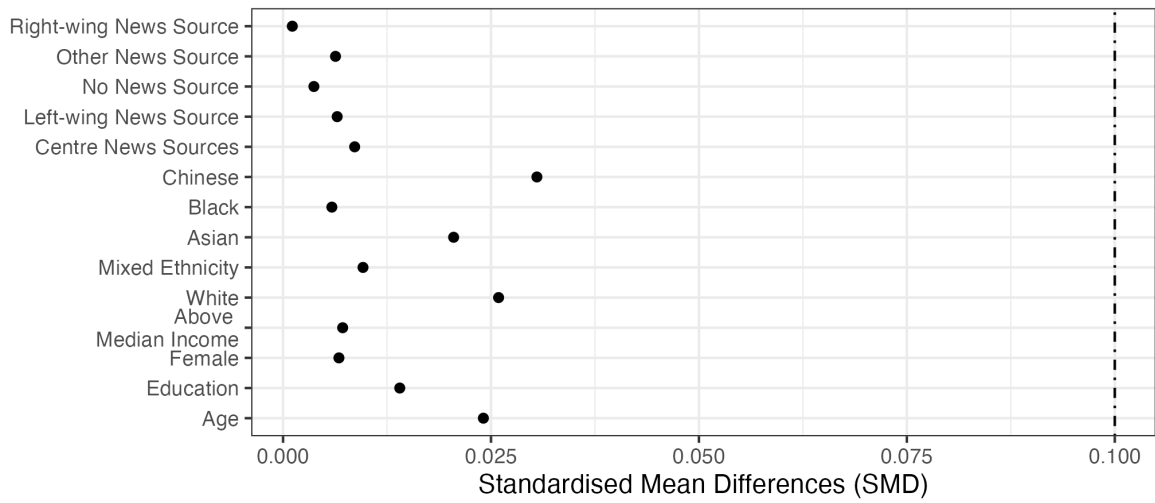

Figure A-1: Standardized mean differences balance tests for pre- and post-attack samples

B. Full Models H1

Table B-1: Pooled Effect of Exposure to the Murder of Cox on Levels of Affective Polarization.

	Absolute Distance	Absolute Distance (Covariates)	Wagner (2021)	Wagner (2021) (Covariates)
(Intercept)	0.005	0.003	0.006	0.093
	(0.006)	(0.056)	(0.006)	(0.056)
Treatment	−0.029+	−0.035+	−0.040*	−0.044*
	(0.016)	(0.019)	(0.016)	(0.018)
Age		0.007***		0.006***
		(0.000)		(0.000)
University Degree				
(Ref. No Degree)		−0.001		−0.002
		(0.001)		(0.001)
Female (Male)		−0.051***		−0.037**
		(0.013)		(0.013)
Above Median Income		−0.043**		−0.059***
		(0.013)		(0.013)
Mixed Ethnicity				
(Ref. White)		−0.149*		−0.095
		(0.060)		(0.060)
Asian		−0.269***		−0.246***
		(0.064)		(0.063)
Black		−0.238**		−0.256**
		(0.090)		(0.090)
Chinese		−0.521***		−0.554***
		(0.102)		(0.095)
Left-wing News Source				
(Centre)		0.037		0.020
		(0.044)		(0.045)
No News Source		−0.286***		−0.335***
		(0.043)		(0.043)
Other News Source		−0.196***		−0.277***
		(0.044)		(0.045)
Right-wing News Source		−0.306***		−0.360***
		(0.043)		(0.044)
Num.Obs.	31 857	23 271	31 857	23 271
R2	0.000	0.034	0.000	0.033
R2 Adj.	0.000	0.033	0.000	0.033
AIC	90 408.3	64 343.9	90 411.8	64 477.4
BIC	90 433.4	64 464.7	90 436.9	64 598.2
RMSE	1.00	0.96	1.00	0.97

+ p <0.1, * p <0.05, ** p <0.01, *** p <0.001

All models are OLS with HC2 standard errors.

C. Full Models H2a

Table C-2: Heterogeneous Effects of Exposure to the Murder of Cox on Levels of Affective Polarization for those who identify with the Conservative Party.

	Absolute Distance	Absolute Distance (Covariates)	Wagner (2021)	Wagner (2021) (Covariates)
(Intercept)	0.050***	−0.427**	0.028**	−0.432**
	(0.010)	(0.148)	(0.010)	(0.145)
Treatment	−0.103***	−0.070*	−0.121***	−0.092**
	(0.027)	(0.031)	(0.027)	(0.031)
Age		0.006***		0.007***
		(0.001)		(0.001)
University Degree				
(No Degree)		−0.005*		−0.009***
		(0.002)		(0.002)
Female (Male)		−0.034		−0.061**
		(0.022)		(0.022)
Above Median Income		−0.007		−0.002
		(0.023)		(0.024)
Mixed Ethnicity				
(White)		−0.243+		−0.234
		(0.143)		(0.148)
Asian		−0.130		−0.122
		(0.148)		(0.150)
Black		−0.640*		−0.661**
		(0.294)		(0.255)
Chinese		−0.460**		−0.506***
		(0.160)		(0.142)
Left-wing News Source				
(Centre)		0.066		0.051
		(0.145)		(0.141)
No News Source		0.199		0.225+
		(0.134)		(0.130)
Other News Source		0.186		0.184
		(0.135)		(0.131)
Right-wing News Source		0.256+		0.321*
		(0.133)		(0.129)
Num.Obs.	8881	6489	8881	6489
R2	0.002	0.025	0.002	0.034
R2 Adj.	0.002	0.023	0.002	0.032
AIC	22 690.3	16 410.1	23 313.6	16 770.3
BIC	22 711.5	16 511.7	23 334.9	16 871.9
RMSE	0.87	0.85	0.90	0.88

+ p <0.1, * p <0.05, ** p <0.01, *** p <0.001

All models are OLS with HC2 standard errors.

Table C-3: Heterogeneous Effects of Exposure to the Murder of Cox on Levels of Affective Polarization for those who identify with UKIP.

	Absolute Distance	Absolute Distance (Covariates)	Wagner (2021)	Wagner (2021) (Covariates)
(Intercept)	0.488***	0.249	0.491***	0.166
	(0.020)	(0.319)	(0.020)	(0.324)
Treatment	−0.046	0.018	−0.011	0.044
	(0.056)	(0.063)	(0.057)	(0.065)
Age		0.007***		0.007***
		(0.002)		(0.002)
University Degree				
(No Degree)		−0.007+		−0.008+
		(0.004)		(0.004)
Female (Male)		−0.114*		−0.095*
		(0.045)		(0.047)
Above Median Income		−0.045		−0.050
		(0.048)		(0.048)
Mixed Ethnicity				
(White)		−0.652+		−0.505
		(0.368)		(0.368)
Asian		−0.163		−0.109
		(0.364)		(0.378)
Black		−0.017		0.002
		(0.624)		(0.479)
Chinese		−1.060**		−1.054**
		(0.400)		(0.405)
Left-wing News Source				
(Centre)		−0.017		0.017
		(0.309)		(0.315)
No News Source		0.050		0.118
		(0.291)		(0.295)
Other News Source		0.019		0.109
		(0.297)		(0.302)
Right-wing News Source		0.085		0.181
		(0.290)		(0.294)
Num.Obs.	2621	1855	2621	1855
R2	0.000	0.032	0.000	0.028
R2 Adj.	0.000	0.025	0.000	0.021
AIC	7168.9	4997.4	7308.0	5111.0
BIC	7186.5	5080.3	7325.6	5193.9
RMSE	0.95	0.92	0.97	0.95

+ p <0.1, * p <0.05, ** p <0.01, *** p <0.001

All models are OLS with HC2 standard errors.

D. Full Models H2b

Table D-4: Heterogeneous Effects of Exposure to the Murder of Cox on Levels of Affective Polarization for those who identify with the Labour Party.

	Absolute Distance	Absolute Distance (Covariates)	Wagner (2021)	Wagner (2021) (Covariates)
(Intercept)	0.255***	0.395***	0.261***	0.495***
	(0.010)	(0.082)	(0.010)	(0.086)
Treatment	−0.003	−0.019	−0.018	−0.031
	(0.026)	(0.029)	(0.027)	(0.030)
Age		0.002**		0.001*
		(0.001)		(0.001)
University Degree				
(No Degree)		0.003		0.003
		(0.002)		(0.002)
Female (Male)		0.036+		0.043*
		(0.020)		(0.021)
Above Median Income		−0.117***		−0.133***
		(0.021)		(0.022)
Mixed Ethnicity				
(White)		−0.128		−0.094
		(0.081)		(0.088)
Asian		−0.415***		−0.417***
		(0.092)		(0.091)
Black		−0.086		−0.131
		(0.103)		(0.105)
Chinese		−0.517*		−0.538*
		(0.252)		(0.266)
Left-wing News Source				
(Centre)		−0.019		−0.080
		(0.057)		
				(0.061)
No News Source		−0.259***		−0.340***
		(0.057)		(0.061)
Other News Source		−0.269***		−0.368***
		(0.060)		(0.063)
Right-wing News Source		−0.575***		−0.704***
		(0.061)		(0.064)
Num.Obs.	9130	6970	9130	6970
R2	0.000	0.061	0.000	0.069
R2 Adj.	0.000	0.059	0.000	0.068
AIC	23 234.0	17 221.7	23 978.3	17 732.5
BIC	23 255.3	17 324.4	23 999.6	17 835.2
RMSE	0.86	0.83	0.90	0.86

+ p <0.1, * p <0.05, ** p <0.01, *** p <0.001

All models are OLS with HC2 standard errors.

Table D-5: Heterogeneous Effects of Exposure to the Murder of Cox on Levels of Affective Polarization for those who identify with the Liberal Democratic Party.

	Absolute Distance	Absolute Distance (Covariates)	Wagner (2021)	Wagner (2021) (Covariates)
(Intercept)	−0.003	−0.049	−0.059**	−0.180
	(0.019)	(0.161)	(0.019)	(0.161)
Treatment	−0.027	0.012	−0.041	−0.015
	(0.058)	(0.061)	(0.057)	(0.059)
Age		0.003*		0.003*
		(0.001)		(0.001)
University Degree				
(No Degree)		0.010+		0.011+
		(0.006)		(0.006)
Female (Male)		−0.002		0.038
		(0.041)		(0.041)
Above Median Income		0.035		0.029
		(0.043)		(0.043)
Mixed Ethnicity				
(White)		−0.046		−0.013
		(0.169)		(0.172)
Asian		−1.048***		−1.039***
		(0.265)		(0.246)
Black		−0.701		−0.491
		(1.575)		(1.753)
Chinese		−0.180		−0.299
		(0.294)		(0.295)
Left-wing News Source				
(Centre)		−0.030		0.037
		(0.103)		(0.103)
No News Source		−0.290**		−0.253**
		(0.094)		(0.093)
Other News Source		−0.227*		−0.217*
		(0.098)		(0.097)
Right-wing News Source		−0.504***		−0.495***
		(0.103)		(0.102)
Num.Obs.	2225	1726	2225	1726
R2	0.000	0.050	0.000	0.053
R2 Adj.	0.000	0.042	0.000	0.046
AIC	5664.0	4322.5	5660.3	4308.4
BIC	5681.1	4404.3	5677.4	4390.2
RMSE	0.86	0.84	0.86	0.84

+ p <0.1, * p <0.05, ** p <0.01, *** p <0.001

All models are OLS with HC2 standard errors.

E. Full Models Exploratory Analysis 1

Table E-6: Effect of the murder of Cox on feelings towards the UK's largest parties (Without Covariates).

	likeCon	likeLab	likeLD	likeUKIP
(Intercept)	0.000	0.000	0.000	0.000
	(0.006)	(0.006)	(0.006)	
				(0.006)
Treatment	0.008	0.007	−0.002	−0.015**
	(0.006)	(0.006)	(0.006)	(0.006)
Num.Obs.	31 428	31 403	30 737	31 356
R2	0.000	0.000	0.000	0.000
R2 Adj.	0.000	0.000	0.000	0.000
AIC	89 192.0	89 121.2	87 232.6	88 982.2
BIC	89 217.1	89 146.2	87 257.6	89 007.3
RMSE	1.00	1.00	1.00	1.00

+ p <0.1, * p <0.05, ** p <0.01, *** p <0.001

All models are OLS with HC2 standard errors.

Table E-7: Effect of the murder of Cox on feelings towards the
UK's largest parties (With Covariates).

	likeCon	likeLab	likeLD	likeUKIP
(Intercept)	−0.419***	0.532***	0.559***	−0.492***
	(0.041)	(0.042)	(0.052)	(0.036)
Treatment	0.010+	0.004	−0.002	−0.016**
	(0.006)	(0.006)	(0.006)	(0.006)
Age	0.082***	−0.108***	−0.068***	0.080***
	(0.007)	(0.007)	(0.007)	(0.006)
University Degree				
(No Degree)	0.031***	0.019**	0.116***	−0.190***
	(0.007)	(0.007)	(0.007)	(0.007)
Female (Male)	−0.013*	0.072***	0.084***	−0.064***
	(0.006)	(0.006)	(0.007)	
				(0.006)
Above Median Income	0.131***	−0.053***	0.038***	−0.037***
	(0.006)	(0.006)	(0.007)	(0.006)
Mixed Ethnicity				
(White)	−0.073	0.189***	0.010	−0.118*
	(0.053)	(0.052)	(0.064)	(0.049)
Asian	0.213***	0.400***	0.130*	−0.168***
	(0.051)	(0.051)	(0.062)	(0.050)
Black	−0.061	0.663***	0.101	−0.179**
	(0.070)	(0.073)	(0.082)	(0.068)
Chinese	0.392***	−0.142+	0.280**	−0.111
	(0.083)	(0.080)	(0.090)	(0.076)
Left-wing News Source \ (Centre)	−0.226***	0.225***	−0.382***	−0.011
	(0.043)	(0.045)	(0.054)	
				(0.038)
No News Source	0.316***	−0.485***	−0.495***	0.397***
	(0.042)	(0.043)	(0.053)	(0.037)
Other News Source	0.389***	−0.451***	−0.394***	0.310***
	(0.043)	(0.045)	(0.054)	(0.038)
Right-wing News Source	0.855***	−0.883***	−0.697***	0.944***
	(0.042)	(0.044)	(0.053)	(0.038)
Num.Obs.	23 020	23 011	22 584	22 976
R2	0.151	0.159	0.061	0.197
R2 Adj.	0.150	0.159	0.060	0.196
AIC	61 578.8	61 187.6	62 631.3	60 009.9
BIC	61 699.5	61 308.2	62 751.7	60 130.5
RMSE	0.92	0.91	0.97	0.89

+ p <0.1, * p <0.05, ** p <0.01, *** p <0.001

All models are OLS with HC2 standard errors.

Table E-8: Heterogenous effect of exposure to the murder of Cox on feelings towards the UK's largest parties.

Party ID	term	estimate	Std. Error	p-value	conf.low	conf.high	df	outcome
Conservative	treatment	-0.040	0.016	0.011	-0.071	-0.009	8866	Like Conservative
Conservative	treatment	0.107	0.020	0.000	0.068	0.145	8846	Like Labour
Conservative	treatment	0.019	0.027	0.475	-0.033	0.071	8686	Like Lib-Dem
Conservative	treatment	-0.100	0.027	0.000	-0.152	-0.048	8768	Like UKIP
Labour	treatment	0.040	0.019	0.032	0.003	0.076	9076	Like Conservative
Labour	treatment	-0.012	0.019	0.527	-0.048	0.025	9102	Like Labour
Labour	treatment	0.030	0.027	0.267	-0.023	0.084	8865	Like Lib-Dem
Labour	treatment	-0.044	0.023	0.058	-0.090	0.002	8996	Like UKIP
Lib-Dem	treatment	0.021	0.045	0.643	-0.067	0.108	2211	Like Conservative
Lib-Dem	treatment	0.062	0.040	0.126	-0.017	0.141	2207	Like Labour
Lib-Dem	treatment	-0.002	0.044	0.955	-0.088	0.083	2215	Like Lib-Dem
Lib-Dem	treatment	-0.068	0.042	0.101	-0.150	0.013	2194	Like UKIP
UKIP	treatment	-0.001	0.048	0.976	-0.095	0.093	2580	Like Conservative
UKIP	treatment	-0.046	0.040	0.246	-0.124	0.032	2580	Like Labour
UKIP	treatment	-0.104	0.046	0.024	-0.195	-0.014	2532	Like Lib-Dem
UKIP	treatment	-0.008	0.027	0.758	-0.062	0.045	2616	Like UKIP
Conservative	treatment	-0.026	0.019	0.155	-0.063	0.010	6468	Like Conservative
Conservative	treatment	0.082	0.022	0.000	0.038	0.125	6453	Like Labour
Conservative	treatment	0.016	0.030	0.593	-0.043	0.075	6344	Like Lib-Dem
Conservative	treatment	-0.119	0.030	0.000	-0.177	-0.061	6409	Like UKIP
Labour	treatment	0.055	0.021	0.008	0.014	0.096	6930	Like Conservative
Labour	treatment	-0.026	0.021	0.216	-0.066	0.015	6943	Like Labour
Labour	treatment	0.031	0.031	0.310	-0.029	0.092	6789	Like Lib-Dem
Labour	treatment	-0.025	0.025	0.315	-0.073	0.024	6876	Like UKIP
Lib-Dem	treatment	0.056	0.050	0.261	-0.042	0.155	1702	Like Conservative
Lib-Dem	treatment	0.014	0.044	0.754	-0.073	0.100	1700	Like Labour
Lib-Dem	treatment	0.023	0.050	0.645	-0.076	0.122	1705	Like Lib-Dem
Lib-Dem	treatment	-0.038	0.045	0.407	-0.126	0.051	1694	Like UKIP
UKIP	treatment	-0.061	0.055	0.270	-0.169	0.047	1817	Like Conservative
UKIP	treatment	-0.031	0.048	0.520	-0.125	0.063	1819	Like Labour
UKIP	treatment	-0.148	0.055	0.008	-0.257	-0.039	1790	Like Lib-Dem
UKIP	treatment	0.020	0.030	0.512	-0.040	0.080	1839	Like UKIP

F. Full Models Exploratory Analysis 2

Table F-9: Effect of exposure to the murder of Cox on opinion-based political identity.

	Without Covariates	With Covariates
(Intercept)	−0.022	0.127
	(0.020)	(0.169)
Treatment	0.138*	0.119+
	(0.056)	(0.063)
Age		0.004**
		(0.001)
University Degree		
(No Degree)		−0.006
		(0.004)
Female (Male)		−0.053
		(0.042)
Above Median Income		−0.089*
		(0.044)
Mixed Ethnicity		
(White)		0.415*
		(0.211)
Asian		0.514*
		(0.200)
Black		0.565+
		(0.340)
Chinese		0.275+
		(0.150)
Left-wing News Source		
(Centre)		−0.143
		(0.135)
No News Source		−0.323*
		(0.131)
Other News Source		−0.184
		(0.135)
Right-wing News Source		−0.034
		(0.132)
Num.Obs.	2909	2247
R2	0.002	0.034
R2 Adj.	0.002	0.028
AIC	8262.6	6294.0
BIC	8280.5	6379.8
RMSE	1.00	0.98

+ p <0.1, * p <0.05, ** p <0.01, *** p <0.001

All models are OLS with HC2 standard errors.

Table F-10: Heterogeneous Effects of exposure to the murder of Cox on opinion-based political identity by support for the Remain or Leave Campaign.

	Remain	Remain (Covariates)	Leave	Leave (Covariates)
(Intercept)	−0.157***	−0.035	0.097***	−0.009
	(0.029)	(0.209)	(0.027)	(0.344)
Treatment	0.177*	0.149+	0.106	0.111
	(0.075)	(0.084)	(0.081)	(0.092)
Age		0.003		0.004+
		(0.002)		(0.002)
University Degree				
(No Degree)		0.004		−0.006
		(0.007)		(0.006)
Female (Male)		−0.001		−0.095
		(0.060)		(0.059)
Above Median Income		0.015		−0.179**
		(0.062)		(0.061)
Mixed Ethnicity				
(White)		0.573*		0.203
		(0.284)		(0.348)
Asian		0.952***		0.032
		(0.157)		(0.384)
Black		0.834		0.363
		(0.650)		(0.283)
Chinese		0.279		0.270
		(0.209)		(0.268)
Left-wing News Source				
(Centre)		−0.182		−0.053
		(0.148)		(0.319)
No News Source		−0.457**		−0.033
		(0.148)		(0.303)
Other News Source		−0.278+		0.092
		(0.151)		(0.312)
Right-wing News Source		−0.430**		0.304
		(0.156)		(0.303)
Num.Obs.	1364	1090	1545	1157
R2	0.004	0.044	0.001	0.047
R2 Adj.	0.003	0.033	0.001	0.036
AIC	3803.9	3017.7	4418.5	3251.6
BIC	3819.5	3092.6	4434.5	3327.4
RMSE	0.97	0.95	1.01	0.97

+ p <0.1, * p <0.05, ** p <0.01, *** p <0.001

All models are OLS with HC2 standard errors.

G. Non-Linear Marginal Effects of Exposure to the Murder of Cox on Levels of Affective Polarization by Ideology
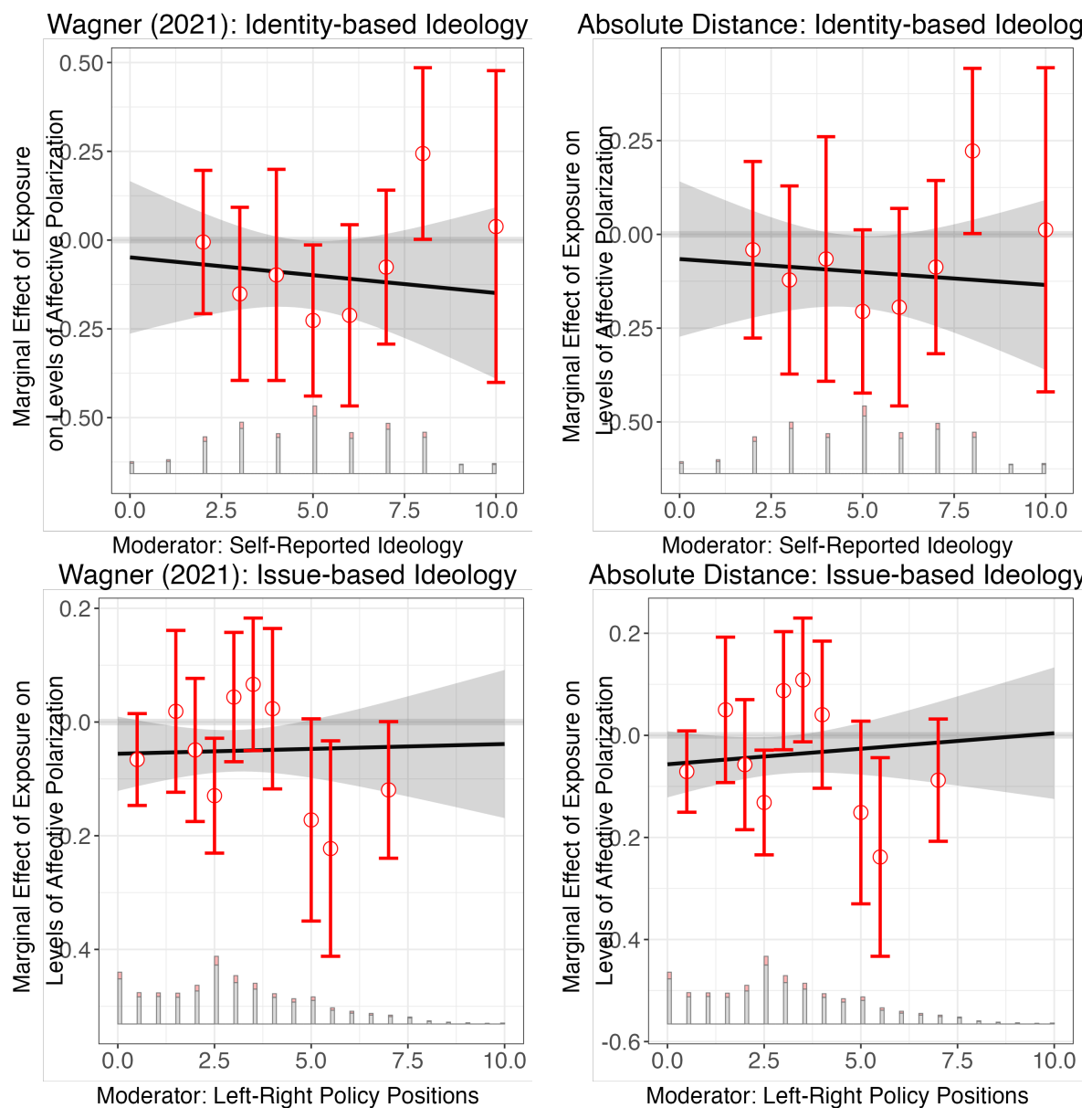

Figure G-2: Exploratory Analysis 3 (Non-Linear): Marginal Effects of Exposure to the murder of Cox on levels of affective polarization by identity- and issue-based ideology (0 represents the most left-wing and 10 represents the most right-wing position. All models are OLS with 'HC2' standard errors.

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