Civil Conflict and Identity Choice: Evidence from Political Instability in Mali*

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Abstract

We demonstrate that civil conflict erodes self-identification with a nation-state, relative to a counterfactual, even among nonrebellious ethnic groups in non-disputed areas. We perform a difference-in-differences estimation using Afrobarometer data. Using the onset of Tuareg-led insurgency in Mali facilitated by the demise of the Libyan leader Muammar al-Gaddafi as an exogenous shock to civil conflict, we find that residents living closer to the border with the conflict-zone were slower to adopt identification with the nation-state after the outbreak of the conflict than the residents who lived further from the border. We observe the similar effects of the proximity to the border on other attitudes related to state institutions but find no effect on the authority of local institutions. We test several potential mechanisms: perception of security, public good provision, selective migration, and others. We find that, conditional on socio-demographic variables, the effect is the largest among those who consume local newspapers, suggesting a complementarity between local experiences and information from news sources.

JEL Codes: D74, H56, N47, O55, Z10.

Keywords: Conflict, National Identity, Media, Trust.

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1 Introduction

According to the 5th Afrobarometer survey (2011–2013), only slightly more than 50 percent of respondents in Sub-Saharan Africa view their national identity as more important than their ethno-linguistic group.[1] The choice between national and 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). One of the plausible explanations of low levels of national identity is civil conflict. Countries of Sub-Saharan Africa experienced more than 80 intra-state wars between years 1960 and 2008 (Sarkees and Wayman, 2010). Empirically, the effect of civil conflict on identity formation remains unclear with some studies documenting the negative effect on generalized trust and increase in ethnic salience (Rohner, Thoenig and Zilibotti, 2013) and some studies documenting the positive effect of civil conflict on social cohesion (Gilligan, Pasquale and Samii, 2014).[2] Importantly, existing literature only looks at the effect of civil wars on the attitudes of groups whose members actively take sides in conflict or live in the disputed areas. This is a nontrivial limitation since, while the civil conflict does happen in Africa more often than in other parts of the world, most of the region's population lives far away from the conflict zones.[3]

In this paper, we exploit a plausibly exogenous timing of insurgency in Northern Mali to estimate the effect of civil conflict on the residents of the territories that are themselves not disputed in the conflict. We hypothesize that members of those groups would view the state as weak and incapable, since the state is not able to resolve tensions and avoid or stop the insurgency.[4] An outbreak of conflict reveals low state capacity thus prompting a reconsideration of loyalties: people who have previously associated themselves with the nation-state start to view themselves as first and foremost members of their ethnic groups. Using a representative geo-coded survey of Malian residents, we find — in a difference-in-differences framework — that the proximity to the conflict area negatively affects national identity and increases the salience of ethnic identity. The effect is not driven by the pre-conflict differential trends, access to public goods, or security environments. The effect seems to be larger for those residents who consume more local media.

While many countries of Sub-Saharan Africa have been prone to conflict (Brückner and Ciccone, 2010), the Tuareg-led insurgency in Mali in 2012 provides a unique context to identify the causal effects of civil conflict on national identity. Generally it is difficult to do so because regions with lower national identity may be more prone to revolts against the nation state. Alternatively, some regions may be economically and politically different due to ethnic favoritism (e.g., Pos-

[1] Arobarometer Data, Wave 5, available at www.afrobarometer.org.

[2] Other studies documenting the same phenomenon are summarized in Bauer et al. (2016).

[3] The number of people living within a 50-kilometer radius of conflict events is estimated at 840 million, or 12% of the world's population (Bahgat et al., 2018).

[4] Here, we follow the definition of state capacity provided by Besley and Persson (2010): "the ability of the state to implement a range of policies." A weak state, in this framework, is a state incapable of performing basic policies: most importantly, containing the insurgency and controlling violence. A role of intra-state conflict is that it reveals low state capacity, prompting — in our theory — a reconsideration of identities.

ner, 2005), which is correlated with national self-identification and propensity for violence. In our setting, the Tuaregs have been striving to win an autonomy for their homeland since Mali's independence, in 1960; however, the timing of the latest instance of the rebellion was plausibly exogenous to the Malian domestic political developments because it followed NATO's involvement in the Libyan civil war.[5] Since the main threat of causal identification is reverse causality — weak identification with a nation-state among people who live close to potentially disloyal areas prompts conflict, not the other way around — the exogenous timing of the conflict allows us to alleviate this issue.

Our institutional setting is the Tuareg-led insurgency in Mali facilitated by the demise of the Libyan leader Muammar al-Gaddafi. The Tuaregs first were 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 by NATO-led coalition. Three of the country's nine regions — Tomboctou, Kidal, and Gao (collectively known as Azawad), all located in the northern Mali — are considered Tuareg homelands and have been the subject of a struggle for independence. Because our focus is the impact of conflict on national identity *in non-disputed areas*, in our analysis, we consider only non-Azawad regions: the border region of Mopti and other regions to the south of Azawad).

Thus, our identification is based on a variable-treatment-intensity difference-in-difference estimation, where we compare respondents living closer to the border with Azawad to those living further away before and after the conflict; i.e., our treatment — proximity to Azawad's border — is continuous. While those areas were not disputed in the conflict, the conflict influenced them in several ways. First, the violence in Azawad triggered a refugee crisis that saw up to 400,000 Malians leaving their homes. Those refugees who wanted to move to more peaceful southern regions had to go southward from Azawad through Malian territory.[6] Second, Malian army forces conducting anti-terrorist fighting moved through Mopti to get to Azawad.[7] Army operations near the Azawad's border led to civilian casualties and triggered intercommunal violence. All these experiences could have lead to a decline in national identity.

We show a negative causal effect of civil conflict on national identity using individual-level survey data from Mali. We use the third, the fourth, and the fifth Afrobarometer surveys, which were completed before (2005 and 2008) and right after the insurgency (2012), to construct the measure of national identity and measure the distance between border with Azawad and the respondent. We find substantial adverse effects of the civil conflict on national identity. We find that the respondents located additional 100 kilometers closer to the border with Azawad experienced a 36 percentage-points larger decrease in probability of self-identification with a nation than those located further away. 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 perform a series of tests to address concerns regarding identifying assumptions. First, we

[5] The Tuareg insurgency is often called an "unintended consequence" of NATO's operation in Libya (Shaw, 2013).
[6] UNICEF and The UN Refugee Agency, 2018.
[7] Hrw.org, 2017.

test for the absence of pre-trends in the fully-dynamic differences-in-differences specification. Second, our results are robust to the specification with regional or administrative districts fixed effects, additional institutional controls, or alternative measures of national identity. Third, to address the concern on the existence of possible differential pretreatment trends we control for village/town-specific linear trends. Fourth, we address possible mean-reversion by controlling for lagged mean national identity. Finally, we also check whether our results were driven by a particular subsample. We find that our results did not differ for the set of rural or urban, or Muslim and non-Muslim respondents, or majority and minority ethnic groups.

To explore potential mechanisms, we test if lower national identity salience can be explained by (i) worsening of local economic conditions, public goods provision, or increased violence; (ii) atrocities perpetrated by the Malian government; (iii) ethnic or ideological proximity of survey respondents towards the Tuaregs; (iv) changes in social cohesion and trust; (v) differential outmigration. We tentatively find that none of those phenomena can explain the changes in national identity. We do find, however, that the negative effect of the conflict on national identity was larger in magnitude for the respondents who had higher exposure to media or were members of local community groups (conditional on other socio-demographic factors). One of the potential explanations for these heterogeneous effects is that information from independent sources magnifies the effect of first-hand experiences of living closer to the disputed area. Additionally, we find that at least a third of the decrease in national identity was substituted with the rise in ethnic identity.

We make several contributions to the literature. Our paper is the first to show that civil conflicts erode national identity in non-conflict areas. There are almost no papers studying the effects of conflicts on the non-conflict area, with a notable exception of Makarin and Korovkin (2018) who studied the effects of armed conflict in Donbas, Ukraine on trade. Previous studies on the effects of conflict on identity formation focus almost fully on the direct effects of violence in *international* warfare (summarized in Bauer et al., 2016) or in the war zones (Rohner, Thoenig and Zilibotti, 2013). For example, Dell and Querubin (2018) show that territories affected by U.S. bombardments during the Vietnam War experienced a rise in communist insurgency. We argue that *when it comes to internal warfare* the effect can go the other way: civil conflicts can erode national identity.

Our paper also contributes to the literature on endogeneity of ethnic identities. Multiple studies have shown that identity depends on economic conditions (Laitin, 1998 and Shayo, 2009) and on political coalitions (Posner, 2004*b* and Eifert, Miguel and Posner, 2010). We show that it is endogenous to state weakness. This argument is important because many economic theories of civil wars theorize about civil conflict as a contention between fixed ethnic groups (Besley and Persson, 2009, 2010). While those theories have important implications, we show that they might diverge from the empirics in treating ethnic identities as immutable. In this respect our findings are consistent with the constructivist view on identity formation (Kalyvas, 2008).

Our study is also relevant for the "conflict trap" literature. Multiple studies have documented that having a civil conflict is associated with the higher probability of a subsequent conflict (Collier et al., 2003, Kibris, 2015, and Braithwaite, Dasandi and Hudson, 2016). Our findings suggest

a plausible mechanism for the conflict trap — making ethnic identities more politically salient. Since fractionalization along more politically salient ethnic identities is associated with a variety of negative economic outcomes and conflict (Posner, 2004*a* and Bhavnani and Miodownik, 2009), our study provides a missing a link that connects conflict with more conflict through endogenous identity formation of the members of groups not directly involved in violence.

More generally, our study contributes to the literature exploring one of the understudied aspects of economic development in fragile nations — a social construction of nation, an "imagined community" that the citizens of a country see themselves belonging to.[8] Bandyopadhyay and Green (2013) demonstrate that nation-building efforts of post-colonial African governments on average do not contribute to prevention of civil conflicts. Our paper explores the formation of identities using data from developing nations contributing to the economic and political science literature (Laitin, 1998, Miguel, 2004, Posner, 2004*b*, Eifert, Miguel and Posner, 2010, and Robinson, 2014). Our paper also 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).

2 Tuareg Rebellion in Mali: Background and Data

2.1 Data

We use several datasets. The individual data before and after the start of the 2011–2012 insurgency come from the second (October – November, 2002), third (June – July, 2005), forth (December, 2008), and fifth (December, 2012)[9] waves of Afrobarometer survey. Mali was not the only country that experienced an insurgency in this period of time, but we restrict ourselves to the study of Mali because of the data availability: we observe four waves of survey data and thus can employ a difference-in-differences estimation with exploration of pre-conflict trends. We construct a repeated cross-section of individuals in four Afrobarometer waves spanning from 2002 to 2012. We have also obtained GPS coordinates of all the villages and towns where respondents live.

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 answers that he/she considers only "national identity" their primary identity, we assign the value of 1 to the NI_{it} and 0 otherwise.

[8] Sociologists, political theorists, and historians have been contributing to this question (Anderson, 2006, Gellner and Breuilly, 2008, Hobsbawm, 2012, Mann, 2012, and Sambanis and Shayo, 2013).

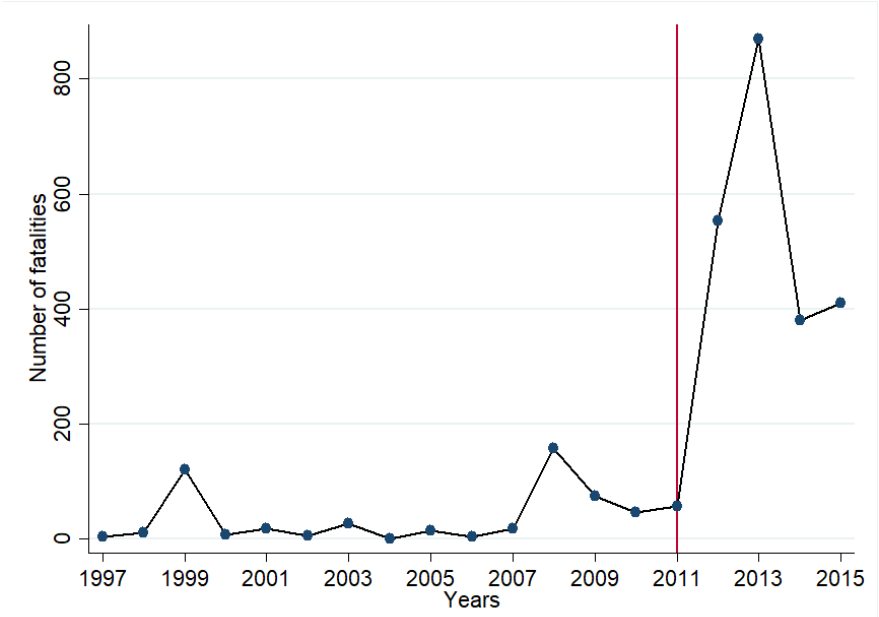
[9] 24 observations are dated with January 10th, 2013.

Mali's second, third, and fourth Afrobarometer samples contain 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. We describe the data construction for our control variables in Online Appendix A.

2.2 Background and Motivational Facts

According to Shaw (2013), "conflict in Mali did occur as the result of escalation and diffusion/contagion mechanisms from the Libyan Civil War." At the time of unrest, Colonel al-Gaddafi used his vast financial resources to train, arm, and fund large numbers of Tuaregs — a semino-madic ethnic minority group. 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.[10] 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 Tourè.[11] At the same time, a militant Islamist group Ansar Dine started claiming control over towns in northern Mali.

Figure 1: Severity of the terrorist attacks in Mali



Notes: The Figure shows numbers of people killed and wounded in Mali from 1997 to 2015. *Source:* Computed with Armed Conflict Location & Event Data Project (ACLED Version 6) data.

[10] See more information on the activity of the National Movement for the Liberation of Azawad (MNLA) in Foreign Policy (2012).

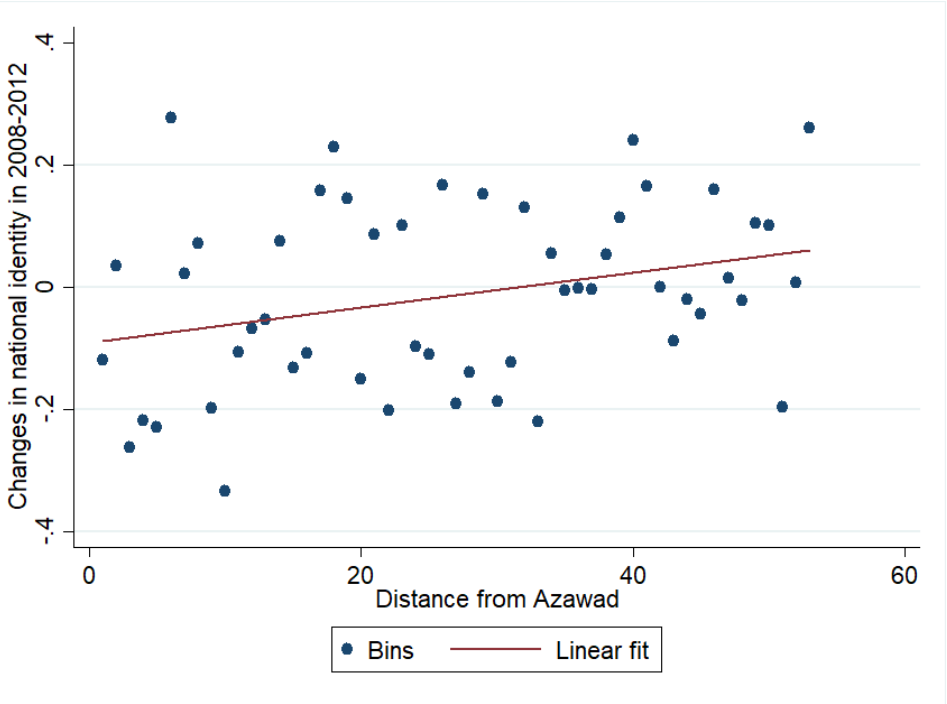
[11] We view the coup as a part of the treatment since it has been triggered by the Tuareg insurgency and manifested the weakness of central government.

The location of the insurgency was not random as it happened in the ethnic homelands of a particular group: the Tuaregs (see Online Appendix Figure 3). However, the timing was influenced by the abrupt regime change in Libya, and was exogenous to Malian local economic conditions. 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.

This insurgency gives us a unique setting because the timing of the outset of the latest round of the hostilities was plausibly exogenous, and it happened in a country where we have reliable data on the salience of ethnic and national identities in the years *before* the conflict and thus can explore the conflict's potential effects.

Figure 2 shows our main finding by demonstrating the reduced form relationship between the proximity to the conflict zone (i.e., Azawad) and changes in national identity among Malian respondents between 2008 and 2012. Respondents living in villages and towns located closer to the border with Azawad experience a higher decline in national identity after the insurgency.

Figure 2: Proximity to Azawad and changes in national identity between 2008 and 2012

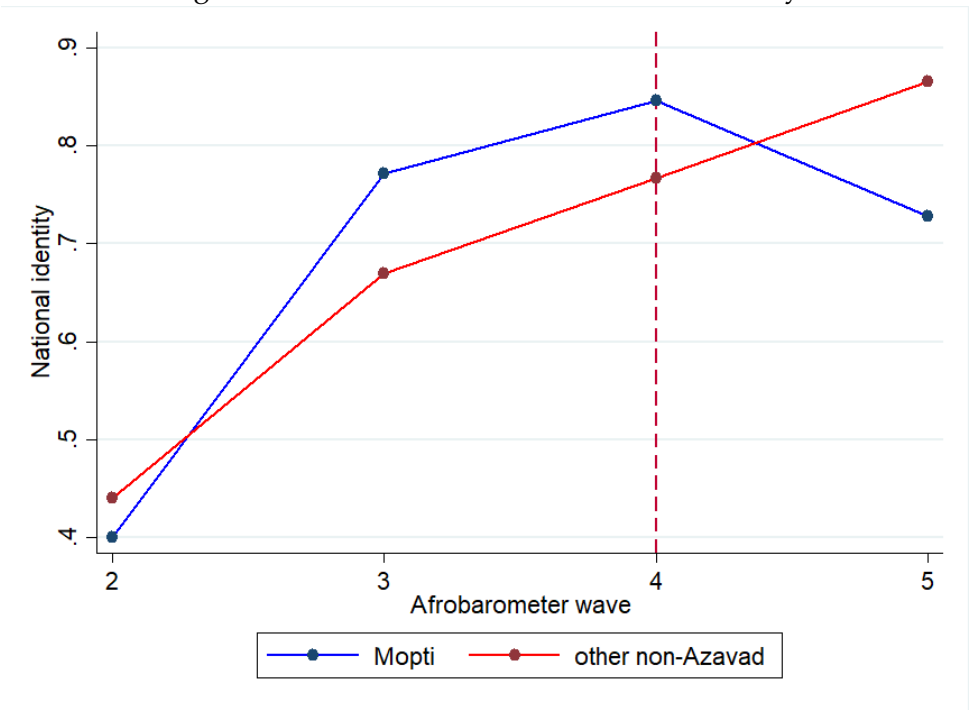


Notes: Observation is a bin; i.e., all villages/towns are grouped in 55 bins for the sake of better representation. The blue dot represents the residualized differences between national identity before and after the Tuareg Rebellion.

For the sake of visual representation of the pre-trends we split all respondents in two groups: those dwelling in the region that borders Azawad to the south (within 250 kilometers) — Mopti, and the rest of the Mali. Because Mopti shares the common border with Azawad, we hypothesize that its residents must be more exposed to state weakness due to the rebellion. In Figure 3, the blue line represents the treatment group (Mopti), and the red line represents the control group (the rest). We see that before the insurgency, the average levels of national identity had been increasing in all

the regions. This increase between wave 2 (year 2002) and wave 4 (year 2008) can potentially be explained by uninterrupted economic growth and democratic consolidation. Right after the start of the insurgency, the level of national identity in the control group continued to increase, but in the treatment group it went down rapidly. In the next section we directly control for village/town-level trends and lagged dependent variable to address possible mean-reversion.

Figure 3: Pre-Conflict Trends in National Identity



Notes: 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).

3 Empirical Strategy and Results

3.1 Empirical Strategy and Identification

Our main hypothesis is that an insurgency has a negative causal effect on national self-identification. We start with a variable-treatment-intensity difference-in-differences estimation where treatment is a continuous variable, assuming, that villages located closer to the Azawad's border are more treated than those located further away (in a time period when the conflict has started). The specification is as follows:

$$NI_{i(c)t} = \alpha + \beta \cdot \text{Distance to Azawad}_c + \delta \left(POST_t \times \text{Distance to Azawad}_c\right) + X'_{it}\Gamma + \mu_r + \lambda_t + \varepsilon_{it}, \quad (1)$$

where as a dependent variable we use a dummy $NI_{i(c)t} = 1$ if respondent i nested within village/town c has identified herself with with the nation at time $t \in \{2005, 2008, 2012\}$ and equal to

zero otherwise.[12] Variable $POST_t$ is a dummy equal to unity if $t = 2012$; Distance to Azawad$_c$ is an inverse minimum distance from village/town c to the border with Azawad and defines exposure for state weakness.[13] X_{it} is a matrix of individual controls such as age, education, dummy for rural area, household wealth index, religion, and ethnicity; and μ_r and λ_t are region and year fixed effects. Because geographical coordinates are available at the village/town level, so is our treatment. Thus, we cluster errors on the village/town level as well. In brackets we also report standard errors double-clustered (Cameron, Gelbach and Miller, 2011) by the village/town-Afrobarometer's wave.[14]

This estimation allows us to rule out the existence of unobserved region-specific and year-specific factors that could bias our estimates. We also control for geographic coordinates and the distance to the capital — Bamako — to address possible spatial correlation between the rule of law and national identity. Using lagged region-level national identity we control for possible mean-reversion in all specifications.

Thus, we use two types of variation: geographical (how closely the respondent is located to insurgency) and temporal (whether the particular wave of the survey happened after the increase in violence). The coefficient of the interaction of the distance to Azawad and the post-insurgency year dummy (δ) is the effect of the information about state weakness in the non-conflict zone when the rebellion had happened. We expect it to be negative.

Since the goal of the procedure is to estimate the effect of insurgency on the groups who were not involved in the conflict directly, we drop all individuals whose ethnic group is Tuareg (regardless of the salience of this ethnic affiliation); these constitute 2.8 percent of the observations.

3.2 Main Results

Results of the OLS estimations are presented in Table 1. Column I, shows the results of the specification with time and regional fixed effects without any individual controls. The coefficient of interest is negative and highly significant: being 100 kilometers closer to insurgency decreased residents' national identification by 46.5 percentage-points. Column II, controls for possible mean-reversion in the dependent variable by adding lagged region-level national identity. The resulting coefficient remains significant but substantially decreases in magnitude.

In Columns III–IV, 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, first principal component of household assets, and ethnicity fixed effects. Results

[12] While we follow Eifert, Miguel and Posner, 2010 and use national identity as our main variable of interest, we also estimate the set of regressions with other attitudinal variables in relation to national and local institutions in Section 4.

[13] We find it more intuitive to interpret the effect as how much national identity is smaller closer to the border with Azawad. In addition, the sign of the coefficient is the same as in Online Appendix B, where we use arbitrary treatment — dummy whether the respondent is dwelling in adjacent to Azawad region of Mopti. All our results hold if we use regular distance or alternative measures (see Online Appendix Table 8).

[14] In Online Appendix Table 7, we also report a robustness check with spatial HAC standard errors in case there are omitted variables correlated with distance to Azawad and post-treatment year but not correlated with the national identity.

hold in Columns V and VI, where we control for latitude, longitude, and the distance to the capital. Finally, in Column VII we directly control for regional-level pre-trends in national identity (i.e., six trends for non-Azawad regions); our results hold. Overall, being 100 kilometers closer to insurgency decreased residents' national identification by 36.9 percentage-points.

Table 1: Civil conflict and national identity

	I	II	III	IV	V	VI	VII
	Dependent variable: 1(National identity)						
After civil war (2012)	0.437***	0.387***	0.393***	0.393***	0.392***	0.393***	0.324***
	(0.032)	(0.035)	(0.035)	(0.037)	(0.037)	(0.038)	(0.049)
	[0.047]	[0.026]	[0.032]	[0.035]	[0.041]	[0.034]	[0.033]
After civil war (2012) x	-0.465***	-0.215**	-0.207*	-0.215**	-0.198*	-0.203*	-0.369***
Inv. distance to Azavad	(0.092)	(0.106)	(0.108)	(0.107)	(0.108)	(0.109)	(0.099)
	[0.205]	[0.067]	[0.063]	[0.057]	[0.064]	[0.043]	[0.049]
Inv. distance to Azavad	0.406***	0.146	0.128	0.140	0.163*	0.165*	0.302***
	(0.094)	(0.095)	(0.096)	(0.094)	(0.096)	(0.097)	(0.086)
	[0.250]	[0.079]	[0.074]	[0.080]	[0.063]	[0.080]	[0.064]
Lagged mean Y		X	X	X	X	X	X
Controls			X	X	X	X	X
Ethnicity FE				X	X	X	X
Lat. & lon.					X	X	X
Distance to capital						X	X
Region-specific lin. Trends							X
R-squared	0.149	0.169	0.174	0.182	0.185	0.185	0.205
Observations	3,142	3,142	3,141	3,141	3,141	3,141	3,141

Notes: All columns include constant, year, and regional fixed effects. The following variables are included as controls: urban dummy, religion dummies (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. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. Robust double-clustered by geographical location and Afrobarometer wave (3) standard errors are in brackets. *** p<0.01, ** p<0.05, * p<0.1

One of the explanations behind the relative decrease in national self-identification of Malians located closer to the conflict zone could be through the substitution of national identity with ethnic identity as their primary identity. Thus, results for ethnic identity should be mirror results for the effect of civil conflict on national identity above. We explore this channel in Table 2 where we repeat Table 1 but with ethnic identity as the dependent variable. The results suggest that being 100 kilometers closer to insurgency increased residents' ethnic identification by 9.8 percentage-points.[15] These results suggest that at least a third (and at most three quarters) of the decline in national identity was substituted with the rise in ethnic identity as a result of insurgency.

Our results are robust to usage of different empirical specifications and controls. Online Appendix Table 7 reports results for the similar specifications but (i) with a dependent variable that was not re-coded to a binary variable in Column I (i.e., it runs from 0 to 4); (ii) with alternative, less strict, measures of national identity: equal to one if a respondent feels Malian more than her ethnic group (Column II), or equal to one if a respondent feels Malian at least as her ethnic group (Column III). Results hold if we use spatial-HAC standard errors in Column IV or if we use dif-

[15]These results also support findings in Kuran (1997).

ferent weights. Results also hold if, in Column VI, instead of six region-specific trends we use 247 location-specific linear trends, or if we also control for district fixed effects. The latter specification is very demanding since we compare the distance to conflict between villages/towns within the same districts (nested within regions).[16] Finally, in Columns VIII and IX, we control for the number and severity of terrorist attacks near the respondents' region. Both coefficients are negative and significant, suggesting that national identity decreased more in regions with terrorist attacks. However, the interaction of distance to Azawad and $POST_t$ remains highly significant.

Table 2: Civil conflict and ethnic identity

	I	II	III	IV	V	VI	VII
	Dependent variable: 1(Ethnic identity)						
After civil war (2012)	-0.100***	-0.292***	-0.259***	-0.238***	-0.234***	-0.229***	-0.363***
	(0.020)	(0.058)	(0.060)	(0.061)	(0.062)	(0.061)	(0.085)
	[0.016]	[0.067]	[0.089]	[0.086]	[0.085]	[0.086]	[0.027]
After civil war (2012) x	0.247***	0.232***	0.237***	0.227***	0.185***	0.159**	0.098*
Inv. distance to Azavad	(0.070)	(0.071)	(0.071)	(0.072)	(0.069)	(0.066)	(0.062)
	[0.089]	[0.072]	[0.054]	[0.060]	[0.045]	[0.065]	[0.023]
Inv. distance to Azavad	-0.218***	-0.196***	-0.203***	-0.197***	-0.160***	-0.152***	-0.124**
	(0.059)	(0.055)	(0.054)	(0.055)	(0.052)	(0.052)	(0.051)
	[0.126]	[0.117]	[0.095]	[0.098]	[0.087]	[0.098]	[0.053]
Lagged mean Y		X	X	X	X	X	X
Controls			X	X	X	X	X
Ethnicity FE				X	X	X	X
Lat. & lon.					X	X	X
Distance to capital						X	X
Region-specific lin. Trends							X
R-squared	0.024	0.029	0.038	0.051	0.053	0.056	0.068
Observations	3,142	3,142	3,141	3,141	3,141	3,141	3,135

Notes: All columns include constant, year, and regional fixed effects. The following variables are included as controls: urban dummy, religion dummies (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. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. Robust double-clustered by geographical location and Afrobarometer wave (3) standard errors are in brackets. *** p<0.01, ** p<0.05, * p<0.1

In Online Appendix B.2 we provide additional robustness checks. To address possible unobserved spatial autocorrelation we use an arbitrary "treated" region — Mopti located to the south of Azawad — that was exposed to the insurgency but did not suffer insurgency itself. This specification yields similar results. It is worth noticing, that essentially the difference between this specification and the one used in Table 1, is that instead of having a continuous treatment, here we assign 0 for all locations that lie father than 250 kilometers away from the conflict zone and 1 for all respondents living within 250 kilometers from the border.

Finally, we also directly test for the absence of pre-trends by estimating fully-dynamic difference-in-differences specification in Online Appendix Table 2.

[16] 75% of the districts have only one village/town, thus we identify the effect of civil conflict only from a quarter of all observations.

4 Alternative Explanations and Subsample Analysis

In this section, we demonstrate that our results are not driven by (i) Azawad's major ethnic groups in southern Mali sympathizing with the rebel groups; (ii) residents observing atrocities of the state in rebellious areas; (iii) the fact that individuals in a conflict area receive less benefit from the national identity because the government fails to provide them with economic security, public goods, or protect them from violence and crime; (iv) changes in social trust and trust in local institutions; (v) outmigration of people with strongest national identity from the locations close to Azawad's border.

4.1 Alternative Explanation I — Proximity of Preferences to the Tuareg Rebels

One of the alternative explanations for our main result might be that respondents living closer to the border with Azawad have stronger ethnic or political proximity to the rebellious group. So once that group is in an active conflict with the state, these residents choose to identify less with the state not because of the observed state weakness, but because they sympathize with the rebellious group.

Table 3: Alternative explanation I: Sympathy toward rebels

	I	II	III	IV	V
	Dependent variable: National identity				
Sample	Baseline	w/o main Azawad' ethnicities	w/o all Azawad' ethnicities	w/o 10th percentile of similarity	w/o 25th percentile of similarity
After civil war (2012)	0.393***	0.401***	0.399***	0.488***	0.470***
	(0.038)	(0.038)	(0.038)	(0.064)	(0.072)
Inv. distance to Azavad	-0.203*	-0.243**	-0.237**	-0.246*	-0.302*
x 2012	(0.109)	(0.111)	(0.112)	(0.126)	(0.166)
Inv. distance to Azavad	0.165*	0.192**	0.184*	0.269**	0.245*
	(0.097)	(0.096)	(0.097)	(0.118)	(0.140)
δ_{s1}-δ_{s2}=0, p-value		0.449	0.530	0.718	0.475
R-squared	0.185	0.183	0.183	0.103	0.100
Observations	3,141	3,070	3,062	1,934	1,691

Notes: All columns include constant, year, 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. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

We test this set of explanations in Table 3. To test explanations based on ethnic proximity, Column II omits all respondents who belonged to the Azawad's two largest ethnic groups (Sonrhai (56%) and Arabs (13%)).[17] Additionally, in Column III we omit all respondents whose ethnicity

[17] Tuaregs (that we always omit) represent 23% of the Azawad's respondents.

constituted more than 2% of the Azawad's residents.[18] All subsamples yield similar estimates, suggesting that people in non-conflict areas unlikely favored rebels on the basis of ethnicity.[19]

To rule out the explanations based on political proximity, for every respondent (both Tuaregs and non-Tuaregs), we calculate their propensity of being politically aligned with an average Tuareg using the set of political issues that are most salient for the actual Tuaregs. Specifically, we use the questions on (i) whether people should pay taxes; (ii) whether people should obey laws; (iii) whether the respondent is afraid of political violence; (iv) the respondent's change in living conditions; (v) the importance of religion. Then, in Columns IV and V, we omit those respondents that are in the 25th and 10th percentile of their propensity scores. All resulting estimates are not different from our main specification.

4.2 Alternative Explanation II — Atrocities of the State

Another alternative explanation is related to state atrocities. Respondents may observe actions of the Malian government in the rebellious areas that they dislike, for example, intensive violence or treatment of refugees. That would explain direct dissatisfaction with the nation-state.[20] While such data are not available, we use a set of Afrobarometer's questions that indirectly tell us about satisfaction with the government's activity that can be influenced by these atrocities.[21] While the question that would directly ask if a person has been victimized for non-political reason by the agents of the state is missing in the surveys, we believe that such experience would have influenced a respondent's answers to the questions dealing with equality under law, accountability of officials, and others.

In Columns II to VI of Table 4 we include indicator variables for the following questions "*fear of politically motivated violence [against the respondent]*," "*people are treated unequally*," "*[R's] ethnic group is treated unequally*," "*president often ignores laws*," and "*officials are often remain unpunished*." In Columns VII and VIII, we add dummy variables to control for the presence of police and army at the respondent's location. For the exception of a dummy for having an army outpost in the location (Columns VIII), none of these controls appear to be significant, and the coefficient of interest remains unchanged, suggesting that this explanation unlikely drives our results. [22]

[18] In addition to Sonrhai and Arabs we exclude respondents belonging to Bella (3%) and Hausa (3%) ethnolinguistic groups.

[19] Another interesting placebo here would be to see what the effect of the conflict is on Azawad itself; if it is similar to that in border areas, we cannot so readily attribute the finding to simply observing civil conflict as a signal of state weakness. However, Afrobarometer did not collect data there during the 5th round.

[20] In addition, media consumption could be providing people with more information on atrocities committed by the state during the conflict, and that could directly lower support for the nation.

[21] Some variables are not available for the third wave of Afrobarometer, and we show the baseline specification in Column I estimated using only the fourth and the fifth Afrobarometer waves.

[22] Online Appendix Table 10 shows that our results hold if we use similar specifications as Table 4, but in addition to potential confounding variable we add its interaction with post-treatment dummy.

Table 4: Alternative explanation II: Atrocities of the state

	I	II	III	IV	V	VI	VII	VIII	IX
	Dependent variable: National identity								
After civil war (2012)	0.113**	0.110**	0.113**	0.114**	0.113**	0.112**	0.114**	0.111**	0.110**
	(0.046)	(0.046)	(0.046)	(0.045)	(0.046)	(0.046)	(0.045)	(0.045)	(0.045)
Inv. distance to Azavad	-0.564***	-0.562***	-0.566***	-0.566***	-0.575***	-0.566***	-0.581***	-0.584***	-0.605***
x 2012	(0.138)	(0.137)	(0.138)	(0.138)	(0.138)	(0.138)	(0.136)	(0.136)	(0.137)
Inv. distance to Azavad	0.540***	0.536***	0.541***	0.543***	0.548***	0.542***	0.566***	0.563***	0.582***
	(0.138)	(0.138)	(0.138)	(0.139)	(0.138)	(0.138)	(0.137)	(0.135)	(0.137)
Fear political violence		-0.025							-0.030
		(0.027)							(0.027)
People treated unequaly			-0.018						-0.019
			(0.027)						(0.030)
Ethnic group treated unfair				0.017					0.015
				(0.032)					(0.032)
President often ignores laws					0.038				0.042
					(0.026)				(0.026)
Officials are often unpunished						-0.019			-0.019
						(0.025)			(0.027)
Police in the location							0.081		0.044
							(0.062)		(0.064)
Army in the location								0.113*	0.099
								(0.064)	(0.068)
R-squared	0.073	0.074	0.074	0.073	0.074	0.074	0.075	0.076	0.079
Observations	2,042	2,042	2,042	2,042	2,042	2,042	2,042	2,042	2,042

Notes: All columns include constant, year, 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. Here we only use the 4th and the 5th Afrobarometer waves. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

4.3 Alternative Explanation III — Public Goods Provision and Violence

Economic Conditions Another potential alternative explanation is about effectiveness of the state in providing public goods and services. If people's 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 this mechanism is unlikely to explain our results, we perform a series of placebo tests by estimating our difference-in-differences specification (1), but with economic conditions as dependent variables.[23]

Table 5 contains the results. The interaction term of distance to Azawad and year after insurgency is insignificant for both, the perception of the country's economic performance (Column I), and for the personal living conditions (Column II). If one would think that people reject their identity when there is an adverse shock to their economic conditions, then, since we find no significant coefficients, our results hold. In addition, we control for personal living conditions, income, and employment status in all specifications throughout the paper.

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 5 test whether respondent's house was robbed or if she ever experienced violence. Both coefficients are positive, in line with our expectations, but insignificant, suggesting that crime doesn't drive our results.

Table 5: Alternative explanation III: Public goods, economic conditions, and crime

	I	II	III	IV	V	VI	VII
	Dependent variable:						
	Country's economic condition	Personal economic condition	Home robbed	Ever experienced violence	No medical care	No water	No electricity
After civil war (2012)	0.358***	-0.098**	-0.105	-0.015**	0.007	0.053	-0.000
	(0.041)	(0.041)	(0.068)	(0.006)	(0.040)	(0.039)	(0.019)
Inv. distance to Azavad	-0.107	0.219	0.218	0.047	0.001	-0.049	0.077
x 2012	(0.115)	(0.148)	(0.161)	(0.029)	(0.104)	(0.118)	(0.066)
Inv. distance to Azavad	0.061	-0.106	-0.339**	-0.051*	-0.112	0.094	-0.072
	(0.106)	(0.068)	(0.163)	(0.029)	(0.108)	(0.118)	(0.058)
R-squared	0.146	0.077	0.050	0.019	0.069	0.054	0.056
Observations	3,141	3,141	2,042	2,042	3,141	3,141	2,042

Notes: All columns include constant, year, and region-level 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. In Columns III, IV, and VII we only use the 4th and the 5th Afrobarometer waves due to data availability. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

Public-Goods Provision If individuals in an exposed area receive fewer benefits from na-

[23]Of course, the deterioration of economic conditions might cause a decline in identification with the nation state because it might signal a weakness of the state, which is consistent with our theory. But because it is difficult to distinguish this mechanism from a more direct mechanism (decreasing the expected utility from goods and services delivered from the state) we choose to show a set of results that demonstrates that this factor is unlikely to be correlated with the national identity anyway.

tional 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. Thus, we check whether respondents experienced problems with getting most basic public goods and services: medical care, water, or electricity. We present coefficients of the corresponding regressions in Columns V –VII of Table 5. 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 rents-seeking from voters which also leads to poor public-goods provision (Gottlieb, 2015).

4.4 Alternative Explanation IV — Trust

Rohner, Thoenig and Zilibotti (2013) show that insurgency in Uganda affected salience of ethnic identity through changes in trust. To test whether our results are channeled through trust in community members or local institutions in Columns II–V of Table 6 we add controls for various measures of trust. The coefficient of interest remains unchanged (see Column I for comparison). Results also hold when we include all measures of trust in Column VI. Thus, our results are unlikely to be mediated by trust.[24,25]

4.5 Alternative Explanation V — Selective Migration

One important alternative explanation is related to possible selective out-migration from the villages/towns located closer to the Azawad's border. If people with stronger (or weaker) national identity move further away from the border to the south, it may bias our results in favor of finding a smaller (bigger) increase. Because we drop Tuaregs from the sample, it helps us to filter out the direct effect of conflict from the effect of Tuareg refugees but not the confounding effect from other refugees of different ethnicity.[26] The ideal solution here would be to drop respondents who migrated into the locations where they were interviewed after the conflict or control for their pre-2012 status in all regressions. However, we do not have any questions about migrant status in Afrobarometer. Hence, to address migration concern in our data we perform four separate robustness checks that suggest that the differences are not driven by migration.

First, we check whether Afrobarometer surveys sample from the same demographic groups in

[24] Online Appendix Table 12 shows that our results hold if we use similar specifications as Table 6, but in addition to potential confounding variable we add its interaction with post-treatment dummy.

[25] Another important set of variables included in Afrobarometer concerns support of national institutions. However, because the national institutions were experiencing a turmoil following the 2012 military coup, those variables are difficult to interpret.

[26] While we have ethnicity fixed effects, migrants and non-migrants of the same ethnicity are still different groups as the former possibly experienced the conflict directly and the latter did not.

Table 6: Alternative explanation IV: Trust

	I	II	III	IV	V	VI
	Dependent variable: National identity					
After civil war (2012)	0.419***	0.416***	0.418***	0.422***	0.414***	0.419***
	(0.037)	(0.037)	(0.037)	(0.037)	(0.038)	(0.039)
Inv. distance to Azavad	-0.391***	-0.405***	-0.389***	-0.384***	-0.382***	-0.401***
x 2012	(0.097)	(0.098)	(0.096)	(0.099)	(0.097)	(0.099)
Inv. distance to Azavad	0.349***	0.343***	0.346***	0.341***	0.334***	0.330***
	(0.094)	(0.094)	(0.093)	(0.096)	(0.095)	(0.096)
Trust to relatives		0.023**				0.026*
		(0.011)				(0.013)
Trust to neighbors			0.003			-0.011
			(0.009)			(0.012)
Trust to strangers				0.009		0.009
				(0.008)		(0.010)
Trust to local government					-0.000	-0.001
					(0.009)	(0.009)
R-squared	0.169	0.170	0.170	0.170	0.169	0.171
Observations	3,151	3,150	3,144	3,131	3,066	3,050

Notes: All columns include constant, year, 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. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

different waves. In Online Appendix Table 13, we show differences in means for the set of demographic controls in the 4th and the 5th waves.[27] All demographics appear to be balanced, suggesting that if migration happened, it affected all ages, gender identities, and education groups, and our results are not an artifact of in-migration/out-migration changing demographic composition.

Second, we study this issue further in Online Appendix B.3, where we report results for the exact matching on a set of demographic parameters and ethnicities. We demonstrate that respondents living within 250 kilometers from the Azawad's border (i.e., in 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. 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. Thus we tentatively conclude that our results are not driven by any particular socio-demographic category.

Third, while we don't have data on migration in Afrobarometer, we do have it in Demographic and Health Survey (DHS). The closest after-conflict DHS wave with migration question was conducted in 2018.[28] We use two waves of DHS's women survey conducted in April–December 2006 and August–November 2018. The latter happened after our post-conflict 5th wave of Afrobarometer and is the best we can get to control for the migration. In DHS data we use the question "*Years*

[27] To have enough power, we have to do it by region. Ideally we would like to test it by village/town.

[28] DHS, 2012-13 and Multiple Indicator Cluster Survey (MICS), 2015 did not contain any migration-related questions.

lived in place of residence" to define women who moved into the location of interview less then seven years ago as recent migrants. We compute a regional level of in-migrants for post-conflict time period and control for it Column II of Online Appendix Table 12. In Column III, we control for the 2006–2018 changes in migrants. Our results hold, suggesting that migration was not selective.

Fourth, some villages/towns are more attractive for in-migration because of pre-existing migrant networks for each origin village/town. Thus our specification in Column VII of Online Appendix Table 7, where we add district fixed effect, absorbs the effect of migrant networks in addition to other time-invariant village/town specific characteristics.[29] To show that our results are not driven by locations which received more migrants, in Column III of Online Appendix Table 12, we also control for the total number of respondents in each village (time-varying) as a proxy for the location's population. Our results hold. To conclude, while we can't directly address selective migration in Afrobarometer data, we provide suggestive evidence that migration is unlikely to explain our findings.

4.6 Subsample Analysis

In case our results are driven by a subsample, we analyze the sensitivity and heterogeneity of our results in Table 7, with Column I reporting the baseline specification from Table 1 for comparison.

Table 7: Civil conflict and national identity: Subsample analysis

	I	II	III	IV	V	VI	VII
	Dependent variable: National identity						
Sample	Baseline	Rural	Urban	Muslim	Non-Muslim	Minorities	Majorities
After civil war (2012)	0.645***	0.806***	0.610**	0.692***	0.336	0.756***	0.574***
	(0.117)	(0.139)	(0.281)	(0.130)	(0.391)	(0.204)	(0.145)
Inv. distance to Azavad	-0.369***	-0.266**	-0.482*	-0.368***	-1.195*	-0.343*	-0.309**
x 2012	(0.099)	(0.109)	(0.268)	(0.105)	(0.718)	(0.184)	(0.141)
Inv. distance to Azavad	0.293***	0.251**	0.353	0.291***	1.124	0.346**	0.208**
	(0.084)	(0.106)	(0.242)	(0.085)	(0.693)	(0.157)	(0.100)
δ_{s1}-δ_{s2}=0, p-value		0.437		0.215		0.895	
R-squared	0.210	0.229	0.231	0.217	0.324	0.247	0.202
Observations	3,135	2,284	846	2,854	280	1,076	2,055

Notes: All columns include constant, year, 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. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

In Columns II–V, to discern whether urban population or Muslim/non-Muslim affiliation had different reactions on insurgency, we employ subsample analysis. If rural respondents enjoyed public goods and other amenities less than their urban counterparts, they may be less attached to

[29] In this very demanding specification, the identifying variation comes from comparing proximity to Azawad between few locations within the same sub-regional administrative district.

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. The magnitude of the coefficient for the urban subsample is larger than for the rural subsample; however, coefficients do not differ from each other statistically (p-value$= 0.44$).

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 also not statistically different from each other (p-value$= 0.22$).

Finally, we check whether the results differ for subsamples of Malian ethnic groups. We find that 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.[30] As Mali is ethnically diverse, we distinguish the three largest broad ethnic groups in the Afrobarometer data, which constitute approximately 65 percent of the total population.[31] 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 minority and majority ethnic groups in Columns VI and VII. Indeed, for respondents from the ethnic majority exposed to insurgency, their national identification decreases by 31.5 percentage-points per 100 kilometers, while the effect on minority respondents is slightly larger (38.6 percentage-points). The difference is also statistically insignificant.

Columns VI–VII also allow us to address ethnic tensions as a possible alternative explanation. These tensions may intensify the sense of national belonging for some groups while weakening it for others. For example, if Black Malians identify more with the nation than own ethnicity compared to other groups they could become more nationalistic than others after the conflict onset. Since Tuareg insurgency aims independence of the North, undermining the national unity, Black Malians might have become more embracing of their national identity during the conflict. If moreover their share increases with distance from Azawad, this explains the increase in national identity in areas further from the border.[32] However, this is unlikely the case. First, because we use ethnicity fixed effects, they absorb the differences in mean share of national identity for all Malian ethnicities (nested within Black Malians). Second, Columns VI–VII show no difference for the effect on the three major (Black) Malian ethnic groups and other smaller ethnicity (including non-Black).[33] Third, in Column VIII we add an interaction of share of inhabitants from the majority ethnic group (on the village/town level), and find it to be insignificant, suggesting that the effect is not driven by ethnic tensions.

[30] Mali was considered a democratic state (for example, with a pre-conflict polity score of 7 from Polity IV).

[31] Malinke/Bambara (41%), Peulh/Fulfulde (15%), and Soninke/Sarakoll (10%).

[32] Alternatively, attacks on Tuaregs on average may evoke a weakening of national identity especially in regions where Tuaregs are more populous (i.e., in regions closer to the Azawad border) because people lose hope that different groups can co-exist under a single nation.

[33] Here we can't split sample by Black and non-Black because Afrobarometer's race variable counts approximately 97% of Malians as Black/African and we don't know whether respondent is African Black or African Maghrebis.

4.7 Heterogeneous Effects with Media/Community Exposure

We have demonstrated that to the extent that public goods provision and other immediate concerns can be measured with the survey data, they are unlikely to mediate the effect of the conflict on identity choice. It is likely therefore that the effect is driven by information: people leaving closer to the border with the rebellious region observing the situation more accurately. If information plays such a crucial role, then people who are even more informed should experienced larger effect on their identity choice. The Afrobarometer survey has to variables that measure potential sources of additional information: readership of local newspapers and participation in local associations. Here, we test if those covariates magnify the effect. It should be noted that, obviously, none of those covariates area exogoneously assigned, so this section offers only suggestive evidence.

To test this idea, we use a triple-differences estimation. We estimate the same equation as in 1, but we add an interaction of the $POST_t \times$ Distance to Azawad$_c$ with the media consumption$_{i(c)t}$. We measure this variable as an indicator variable equal to one if an individual receives any news through newspaper or television every day, and zero otherwise. We also add interactions for $POST_t \times$ media consumption$_{i(c)t}$, and Distance to Azawad$_c \times$ media consumption$_{i(c)t}$.

Table 8: Civil conflict and national identity: Local Media Consumption

	I	II	III	IV
	Dependent variable: National identity			
	Media exposure		Member in community group	
After civil war (2012)	0.314	0.356	0.458**	0.435*
	(0.225)	(0.206)	(0.020)	(0.036)
Inv. distance to Azavad x 2012	-0.126	-0.124	-0.273	-0.250
	(0.091)	(0.085)	(0.055)	(0.102)
Inv. distance to Azavad	0.199	0.209	0.310	0.287
	(0.091)	(0.091)	(0.105)	(0.143)
Inv. distance to Azavad x 2012	-0.164*	-0.162*	-0.272*	-0.296
x Characteristic	(0.049)	(0.053)	(0.037)	(0.096)
Inv. distance to Azavad	0.014	-0.009	-0.002	0.006
x Characteristic	(0.032)	(0.039)	(0.018)	(0.055)
2012 x Characteristic	-0.036	-0.047	0.187**	0.199*
	(0.039)	(0.033)	(0.010)	(0.027)
Characteristic:	0.000	-0.014	-0.046	0.000
Media / Member in community group	(0.025)	(0.024)	(0.017)	(0.012)
Controls		X		X
R-squared	0.176	0.186	0.086	0.099
Observations	3,142	3,142	2,044	2,044

Notes: All columns include constant, year, 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. In Columns III and IV we only use the 4th and the 5th Afrobarometer waves due to data availability. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

The results are presented in Table 8, where Columns I and II contain results for daily news consumption. Column I shows a specification without any controls, while Column II contains a spec-

ification with the full set of controls. As we can see, the interaction between distance-to-Azawad and year after insurgency, and their interaction with daily media consumption are negative. The effect is driven through the respondents that are more exposed to media. This suggests that the effect of insurgency is larger for those individuals who have more information about the weakness of the regime in line with our hypothesis.

Finally, in Columns III and IV, we demonstrate that the decline in national identity is stronger among those respondents that are active members of local voluntary associations or community groups. As these people gather together they might be more likely to exchange their opinion about the conflict and state capacity with their friends.

While these results are not causal, as media consumption is endogenous to interest in the conflict (and could be correlated with baseline sympathy for the rebels), they say that more informed respondents conditional on the same distance to Azawad had lower self-identification with the nation than less informed respondents.

5 Discussion and Conclusion

Much of people's political, economic, and social life is organized around the existence of geographically defined sovereign entities. Formation of such sovereign entities — nation-states — has been shown to be essential for economic development. Without a 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, such as 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.

This paper looks at another aspect of state-formation: the degree to which people associate themselves with the nation-state. We show that civil conflicts may erode national identity, even in areas that are not directly experiencing combat. Previous literature has established that civil conflict can adversely affect national identity of ethnic groups directly involved in the fight through the corrosion of between-group social capital (Rohner, Thoenig and Zilibotti, 2013). The effect of conflict on groups that do not live in the conflict zones and are not members of the rebellious factions remained an open question until now. In this paper, we used a quasi-exogenous timing of the most recent instance of Tuareg rebellion in Northern Mali to estimate the effect. In a difference-in-difference framework we find that an onset of conflict has led to a significant decrease in national identity, the effect being stronger for those who consumed more local news media. We verified that the effect was not driven by the differential pre-conflict trends, access to public goods, ethnic identification, security environment, or generalized trust. Our preferred explanation is that it is information about the outbreak of the insurgency that influenced people's intrinsic calculations

about the benefits of being associated with the state. The fact that the effect is the strongest among consumers of local news is consistent with this mechanism.

We have to make an important note about the external validity of our results. While the quantitative literature often does not differentiate between different types of civil wars, qualitative studies of Africa's recent history provide an informative distinction. For example, Reno (2011) describes the following categories of wars: anti-colonial (such as MPLA-led rebellion in Angola in 1961–74), majority-rule (such as popular movements in minority-ruled Zimbabwe, South Africa, and Namibia), pro-reform rebellions (such as the one led by Rwandan Patriotic Front in 1979–94), warlord rebellions (such as Charles Taylor's insurgency in Liberia in 1989–91), and parochial rebellions (violence in Kenya associated with elections in 2002 and 2007). From the perspective of our hypothesis, each of these type of conflicts might signify state weakness and thus lead to lower national identity (with the possible exception of anti-colonial wars), but the size of the effect might vary. From this perspective, the events in Northern Mali were an example of a parochial rebellion — an attempt to take over a piece of territory by a community allegedly neglected by the current regime. Parochial rebellions should probably have the largest effect on national identity since the outbreak of such rebellion might signify not only current state weakness, but also a long-run absence of governmental involvement in certain geographical areas. The effect of other types of insurgencies might be still negative but smaller in magnitude.[34]

To conclude, 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 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. Our study suggests that frequent civil conflicts in African countries may erode national identity, thus highlighting a reason why civil conflict is costly for growth and development.

[34]The previous version of the paper (available here) included the results from Burkina Faso and Nigeria. In this version, we focus only on Mali, a country for which the longest pre-conflict trends are available The results from Nigeria and Burkina Faso show the similar patterns, but because the credibility of identification assumptions should be explored in a different way than in the case of Mali, we leave those cases for further research.

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Online Appendix

to

"State Capacity and Demand for Identity:

Evidence from Political Instability in Mali"

Online Appendix A Data Appendix

Online Appendix A.1 Variable Construction

All variables used in this paper are taken from the 2–5 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 himself or herself more Malian than his/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.
- Employment — 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 two forms (newspaper and television), and 0 otherwise.[35]
- News (daily) — indicator variable equal to 1 if respondent answered that she receives news daily at least in one of two forms (newspaper and television), and zero otherwise. This variable is nested within the variable "news (weekly)."

[35] We don't use radio because almost everyone is listening it weekly and there is almost no variation.

- 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 provides 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 assigned 1 otherwise.
- Fear crime — indicator variable equal to 0 if respondent answered that she "*never*" feared a crime at home, and assigned 1 otherwise.
- The following ethnic groups are defined as "ethnic majority": Malinke/Bambara (41%), Peulh/Fulfulde (15%), and Soninke/Sarakoll (10%).
- The following ethnic groups are defined as "ethnic majority in Azawad" (excluding Tuaregs): Sonrhai (72%) and Arabs (17%).

Online Appendix A.2 Aggregation

For the aggregate panel specification in Online Appendix Table 4, 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 are enough observations in each region-rural/urban bin. The average number of respondents in each bin 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.

Online Appendix B Additional Robustness and Sensitivity Checks

Online Appendix B.1 Difference-in-Differences Estimation with Discrete Treatment (Mopti)

Here we provide alternative difference-in-differences specification with discrete treatment. We assign Mopti, located within 250 kilometers from the conflict zone's border, 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 factors that could bias our estimates. 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:

$$NI_{irt} = \alpha + \beta POST_t + \delta \left(POST_t \times Exposed_r \right) + X'_{it}\Gamma + \mu_r + \varepsilon_{irt}, \tag{2}$$

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 age, education, dummy for rural area, household wealth index, religion and ethnicity; and μ_r is a region fixed effect. The coefficient of interest is δ, and we expect it to be negative. As the treatment is on the regional level, we cluster errors on the regional level as well. As there are few clusters, we also report the confidence intervals from the wild bootstrapping (Cameron, Gelbach and Miller, 2008).

We choose Mopti as our main "treated" region, because, as we hypothesize that our treatment effect comes from informational exposure to conflict, Mopti was the only non-rebellious region which shared a common border with the rebellious Azawad region.

We are interested in $\widehat{\delta}$ 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).

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.

Figure 3 visualizes our empirical results. The blue line represents the treatment group, and the 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 regions, but right after the start of the insurgencies, we see important changes. The level of national identity in the control group continue to increase, but in the treatment group it goes down rapidly. The trends in the dependent variable before the treatment within the treatment group and within the control group are parallel, and the changes in trends coincide with the time of the treatment: both regions experienced almost identical trends between the 3rd and the 4th waves and similar trends between the 2nd and the 3rd Afrobarometer waves. In the next section we directly test for the absence of pre-trends. However, Figure 3 also indicates possible mean-reversion in national identity, and we control for it in all specifications.

We test for balancing properties in Online Appendix Table 6. 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 pre-insurgency differences in demographic and socioeconomic characteristics of the regions.

Online Appendix B.2 Results

Results of the OLS estimations are presented in Online Appendix Table 1. In Column I, we present results of the specification with time and regional fixed effects 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. In Column II, we control for possible mean-reversion in the dependent variable by adding lagged region-level national identity. The resulting coefficient remains significant but substantially decreases in magnitude: exposure to insurgency in Mopti decreases residents' national identification by 24.3 percentage-points.

In Columns III–IV, to discern whether urban populations or those with Muslim/Christian affiliation have different reactions to 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 the first principal component of household assets, ethnicity fixed effects. Results hold if, as in Column V, we add observations from the other three ethnic Tuareg regions constituting Azawad.

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

	I	II	III	IV	V	VI	VII
	Dependent variable:						
	National identity					Ethnic identity	
After civil war (2012)	0.052	0.369***	0.360**	0.361**	0.359***	-0.051	-0.054
	(0.613)	(0.008)	(0.015)	(0.017)	(0.008)	(0.254)	(0.193)
Exposed x 2012	-0.578***	-0.243**	-0.247**	-0.269**	-0.267**	0.187***	0.168***
	(0.002)	(0.042)	(0.041)	(0.029)	(0.017)	(0.005)	(0.003)
	[-0.73;-0.43]	[-0.38;-0.11]	[-0.40;-0.10]	[-0.40;-0.12]	[-0.42;-0.12]	[0.13;0.24]	[0.12;0.22]
Lagged mean Y		X	X	X	X		X
Controls			X	X	X		X
Ethnicity FE				X	X		X
with Azawad					X		
R-squared	0.066	0.087	0.097	0.109	0.106	0.038	0.071
Observations	2,290	2,290	2,290	2,290	2,376	2,290	2,290

Notes: All columns include constant and regional fixed effects. The following variables are included as controls: urban dummy, religion dummies (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. Wild-bootstrapped 95% confidence intervals (Cameron, Gelbach and Miller (2008)) are in brackets. *** p<0.01, ** p<0.05, * p<0.1

Our results are robust to a fully dynamic difference-in-differences specification using the data from the second, third, fourth, and fifth Afrobarometer waves (see Online Appendix Table 2). This specification allows us to control for region-specific trends and helps us better control for the secular trend toward national identification (explaining the rapid upswing between the third and fourth waves). Moreover, it allows us to directly test for the absence of pre-trends: joint F-test for

$\delta_{2002} = \delta_{2008} = 0$ is not rejected for all specifications.

Table Online Appendix Table 2: Civil conflict and national identity:Direct test for pre-trends

	I	II	III	IV
	Dependent variable:			
	National identity (baseline)		National identity (alternative)	
After civil war (2012)	0.446**	0.313*	-0.025	-0.066
	(0.012)	(0.070)	(0.409)	(0.467)
Exposed x 2012	-0.582*	-0.569*	-1.138***	-1.045***
	(0.082)	(0.069)	(0.000)	(0.000)
Exposed x 2008	-0.003	0.022	-0.117	-0.070
	(0.993)	(0.938)	(0.265)	(0.438)
Exposed x 2002	-0.162	-0.130		
	(0.207)	(0.261)		
Before civil war (2008)	0.344**	0.259	0.035	0.014
	(0.021)	(0.104)	(0.730)	(0.917)
Before civil war (2002)	0.268***	0.333***		
	(0.005)	(0.001)		
Controls		X		X
Ethnicity FE		X		X
Region-specific trends	X	X	X	X
R-squared	0.127	0.142	0.121	0.142
Observations	4,877	4,877	3,594	3,594

Notes: Due to the changes in questionnaire we cannot construct dependent variable for the second Afrobarometer wave for Columns III and IV. All columns include constant, wave fixed effects, regional fixed effects, and region-specific linear trends. The following variables are included as controls: urban dummy, religion dummies (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. For all Columns, 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 II, a joint F-test that interaction coefficients for years before insurgency being equal to zero is rejected (p-value=0.004). P-values from robust clustered-by-region standard errors are in round parentheses. 9 clusters. *** p<0.01, ** p<0.05, * p<0.1

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 an alternative, less strict, measure of national identity: equal to one if respondent not only feels only Malian, but also if he/she feels Malian more than his/her ethnic group. Results are presented in Online Appendix Table 3 and show a similar pattern: respondents in exposed region choose national identity over ethnic identity 13.4 percentage-points less.

Table Online Appendix Table 3: Civil conflict and national identity:
Alternative measure of national identity

	I	II	III	IV
	Dependent variable: National identity (alternative)			
	Malian more than her ethnic group		Malian at least as her ethnic group	
After civil war (2012)	0.066	0.410***	0.093	0.167**
	(0.535)	(0.004)	(0.122)	(0.022)
Exposed x 2012	-0.483***	-0.137*	-0.233***	-0.211***
	(0.005)	(0.099)	(0.006)	(0.007)
	[-0.64;-0.32]	[-0.24;-0.01]	[-0.32;-0.15]	[-.028;-0.14]
Controls		X		X
R-squared	0.061	0.105	0.050	0.084
Observations	2,290	2,290	2,290	2,290

Notes: All columns include constant and regional fixed effects. The following variables are included as controls: urban dummy, 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–IV and VI–VII, and 9 clusters in Column V. *** p<0.01, ** p<0.05, * p<0.1

Inference using standard approaches may lead to underestimated confidence intervals in this setting because of the small number of clusters (nine) in the data. To address this concern, in addition to wild-bootstrapping, we aggregate the data by region-urban level and report results with two small-sample corrections.[36] We show results for aggregated specification without any controls in Column I of Online Appendix Table 4. As all the variation in treatment comes from the regional level, the coefficients in Online Appendix Table 4 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 Online Appendix Figure 1, 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.

[36] 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 Online Appendix Table 4: Civil conflict and national identity: Aggregated data

	I	II	III	IV
	Dependent variable: National identity			
After civil war (2012)	0.353	0.363	0.353	0.446
	(0.012)	(0.010)	(0.013)	(0.003)
Exposed x 2012	-0.293*	-0.285*	-0.281*	-0.479***
	(0.061)	(0.072)	(0.074)	(0.009)
Imbens & Kolesar p-value	[0.056]	[0.070]	[0.082]	[0.007]
Permutation-approach p-value	[[0.018]]	[[0.001]]	[[0.001]]	[[0.001]]
Δ National identity (2008-2005)				-0.974
				(0.008)
with Azawad		X	X	X
Controls			X	
R-squared	0.787	0.786	0.813	0.839
Observations	22	24	24	24

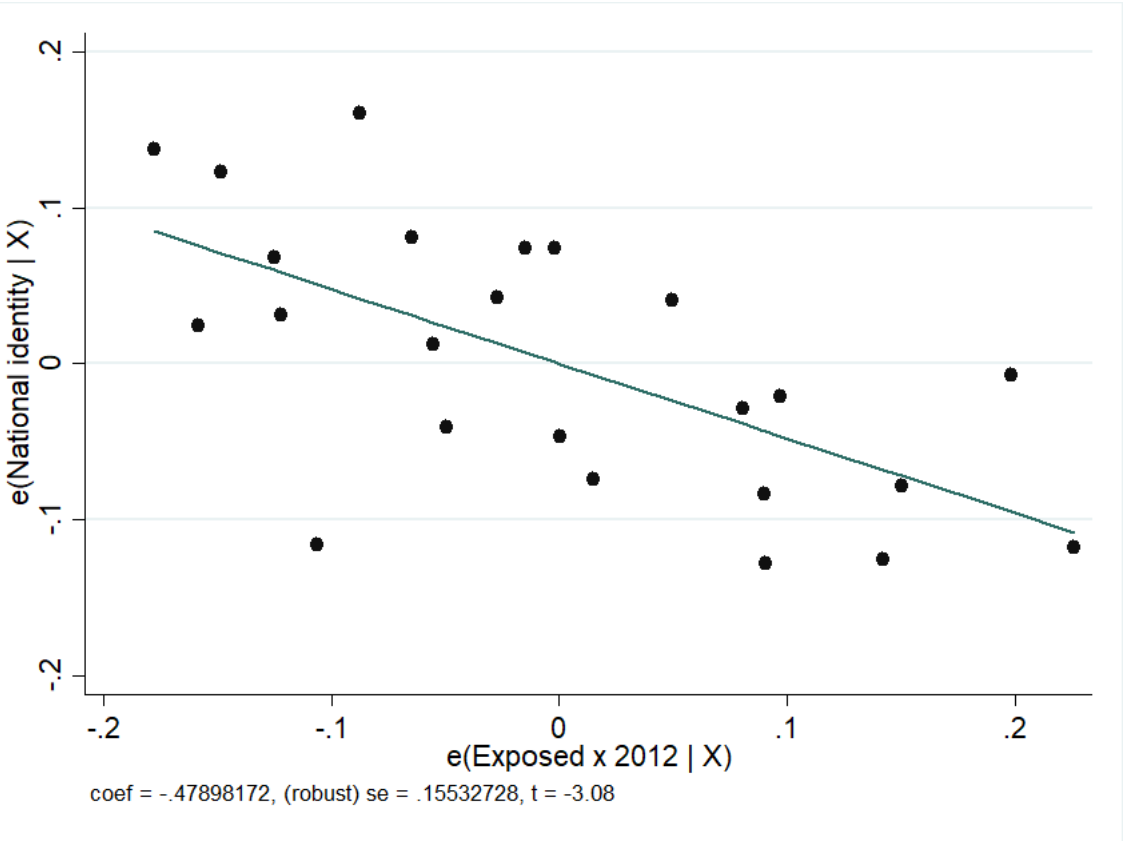
Notes: All columns include constant, region, and urban fixed effects. Data is aggregated on the regional and urban level. The median number of respondents per aggregation is 120, minimum is 52. The following variables are included as controls in Column III: age, shares of women, unemployment, Muslims, 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. *** p<0.01, ** p<0.05, * p<0.1

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 Azawad-urban). This generates $\frac{13!}{4!(13-4)!} = 715$ coefficient estimates.[37] Under the null hypothesis of no effect, these coefficients will have the same distribution as the coefficients that we estimate in Online Appendix Table 4; they can be used for inference with exact size. Under both sample-correction approaches, our coefficients of interest remain significant, supporting our hypothesis that insurgency decreases national identity.[38]

[37] 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.

[38] Permutation based approach delivers results which are much stronger than those from the Imbens and Kolesar (2016) approach. The difference comes from conducting inference with a t-distribution with very few degrees of freedom. This is a very conservative distribution and the p-values in single brackets should be viewed as very conservative.

Figure Online Appendix Figure 1: Residual plot: National identity and the interaction term (aggregated)



Notes: Added-variable plot computed using the specification from Column IV of Online Appendix Table 4.

One of the explanations behind the relative 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. Using our baseline specification in Columns VII of Online Appendix Table 1, we estimate that respondents in exposed regions are 16.8 percentage points 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 (63% of the fall in national identity is substituted with the rise in ethnic identity).

Online Appendix B.3 Matching

As Mopti is different from other regions by demographics and ethnic composition, and as Afrobarometer's survey might not be representative at a regional level, we attempt to address this concern in this section by employing exact matching. We choose the following variables for the matching: urban/rural, schooled/not schooled, female/male, and young/senior indicators for all ethnic groups. Matching by these parameters results in 36 matched cells and 989 observations. We present coefficient plots of our results in Panel A of Online Appendix Figure 2. The resulting coefficients 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 Online Appendix Figure 2. The number of matched observations 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 in which we execute matching. Columns I–IV of Online Appendix Table 5 contain results of matching across groups, while Columns V–VIII contain results of matching across groups and periods. Using the pscore command in Stata (Becker and Ichino, 2002) we estimate nearest neighbor, radius, kernel, and stratification matching estimators. Resulting coefficients of the average treatment effects on the treated (ATT) are very stable and do not depend on the type of matching, supporting our main finding.

Panel A: Matching across groups

Panel B: Matching across periods

Figure Online Appendix Figure 2: Postmatching difference-in-differences

Notes: 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 Online Appendix Table 5: Civil conflict and national identity: Matching

	I	II	III	IV	V	VI	VII	VIII
	Dependent variable: National identity							
	Across groups				Across periods			
Matching	Nearest neighbor	Radius	Kernel	Stratification	Nearest neighbor	Radius	Kernel	Stratification
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)	-	-
	[-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

Notes: 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.

Online Appendix C Additional Tables and Figures

Table Online Appendix Table 6: Summary statistics (3rd, 4th, and 5th Afrobarometer's waves)

Variable name	Mean	Stand. dev.	min	max
National identity	0.34	0.48	0	1
Ethnic identity	0.08	0.27	0	1
Proximity to Azawad, 1000km	0.49	0.20	0.05	0.98
Inverse distance to Azawad, km x100	0.28	0.25	0.10	1.91
Age	39.8	15.7	0	115
Share urban	0.27	0.44	0	1
Share women	0.50	0.50	0	1
Share Christian	0.02	0.14	0	1
Share Muslim	0.91	0.28	0	1
Share traditional beliefs	0.02	0.15	0	1
Living conditions	0.18	0.38	0	1
Secondary education	0.05	0.22	0	1
Share unemployed	0.16	0.37	0	1
News consumption	0.56	0.50	0	1
PCA of assets	-0.21	1.29	-1.9	2.3

Notes: 3142 observations.

Table Online Appendix Table 7: Civil conflict and national identity: Robustness checks

	I	II	III	IV	V	VI	VII	VIII	IX
	Dependent variable: 1(National identity)								
	National identity [0;4]	Alt. national identity (NI>EI)	Alt. national identity (NI≥EI)	HAC standard errors	Alt. pop. weights	+ location-specific lin. trends	+district FEs	+# terrorist attacks	+ # fatalities/ # attacks
After civil war (2012)	0.683***	0.192***	0.108***	-	0.320***	-0.343	0.318	0.329***	0.331***
	(0.132)	(0.070)	(0.040)	-	(0.050)	(0.668)	(0.282)	(0.049)	(0.049)
After civil war (2012) x	-0.744***	-0.211**	-0.146*	-0.318***	-0.324***	-0.824*	-2.284*	-0.216**	-0.311***
Inv. distance to Azavad	(0.270)	(0.104)	(0.081)	(0.094)	(0.108)	(0.435)	(1.198)	(0.103)	(0.097)
Inv. distance to Azavad	0.606**	0.178*	0.058	0.247***	0.269***	-2.791***	1.907	0.202**	0.253***
	(0.244)	(0.091)	(0.076)	(0.052)	(0.096)	(0.957)	(1.419)	(0.088)	(0.085)
# terrorist attacks								-0.003***	
								(0.001)	
# fatalities/# attacks									-0.018***
									(0.007)
R-squared	0.169	0.168	0.106	0.066	0.288	0.206	0.288	0.208	0.206
Observations	3,141	3,141	3,141	3,142	3,141	3,141	3,141	3,141	3,141

Notes: All columns include constant and regional fixed effects. The following variables are included as controls: urban dummy, religion dummies (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. In Column IV, the after-civil-war-(2012) dummy is absorbed. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. We use spatial-HAC standard errors in Column IV. *** p<0.01, ** p<0.05, * p<0.1

Table Online Appendix Table 8: Civil conflict and national identity: Alternative distance measures

	I	II	III	IV	V	VI
	Dependent variable:					
	National Identity			Ethnic Identity		
Distance measure	km	log, km	sqrt, km	km	log, km	sqrt, km
After civil war (2012)	-0.085	-1.197***	-0.358**	0.104*	0.359	0.182*
	(0.090)	(0.323)	(0.140)	(0.057)	(0.226)	(0.096)
After civil war (2012) x	0.598***	0.230***	0.026***	-0.291***	-0.067*	-0.010**
distance to Azavad	(0.144)	(0.051)	(0.006)	(0.098)	(0.036)	(0.004)
Distance to Azavad	-0.497***	-0.196***	-0.022***	0.272***	0.070**	0.010***
	(0.114)	(0.042)	(0.005)	(0.077)	(0.028)	(0.003)
R-squared	0.207	0.207	0.207	0.067	0.065	0.066
Observations	3,142	3,142	3,142	3,142	3,142	3,142

Notes: Here we use the most conservative specification from Column VII of Table 1. 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. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

Table Online Appendix Table 9: Civil conflict and national identity: Interaction of trust variables with post-2012 dummy

	I	II	III	IV
	Dependent variable: National identity			
	Trust to national leader	Trust to parliament	Trust to local government	All
After civil war (2012)	-0.215*	-0.012	-0.026	-0.255**
	(0.112)	(0.039)	(0.041)	(0.120)
Trust to national leader	0.017			0.042***
	(0.010)			(0.012)
Trust to national leader x 2012	0.064			0.054
	(0.040)			(0.045)
Trust to parliament		-0.017		-0.037***
		(0.011)		(0.012)
Trust to parliament x 2012		-0.005		0.010
		(0.017)		(0.021)
Trust to local government			-0.006	-0.006
			(0.011)	(0.012)
Trust to local government x 2012			0.003	0.013
			(0.017)	(0.020)
R-squared	0.160	0.154	0.157	0.161
Observations	3,024	2,897	3,035	2,824

Notes: 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. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** $p<0.01$, ** $p<0.05$, * $p<0.1$

Table Online Appendix Table 10: Alternative explanation II: Atrocities of the state (with post-treatment interactions)

	I	II	III	IV	V	VI	VII	VIII	IX
	Dependent variable: National identity								
After civil war (2012)	0.113**	0.110**	0.113**	0.114**	0.113**	0.112**	0.114**	0.111**	0.110**
	(0.046)	(0.046)	(0.046)	(0.045)	(0.046)	(0.046)	(0.045)	(0.045)	(0.045)
Inv. distance to Azavad	-0.564***	-0.562***	-0.566***	-0.566***	-0.575***	-0.566***	-0.581***	-0.584***	-0.605***
x 2012	(0.138)	(0.137)	(0.138)	(0.138)	(0.138)	(0.138)	(0.136)	(0.136)	(0.137)
Inv. distance to Azavad	0.540***	0.536***	0.541***	0.543***	0.548***	0.542***	0.566***	0.563***	0.582***
	(0.138)	(0.138)	(0.138)	(0.139)	(0.138)	(0.138)	(0.137)	(0.135)	(0.137)
Fear political violence		-0.025							-0.030
		(0.027)							(0.027)
People treated unequaly			-0.018						-0.019
			(0.027)						(0.030)
Ethnic group treated unfair				0.017					0.015
				(0.032)					(0.032)
President often ignores laws					0.038				0.042
					(0.026)				(0.026)
Officials are often unpunished						-0.019			-0.019
						(0.025)			(0.027)
Police in the location							0.081		0.044
							(0.062)		(0.064)
Army in the location								0.113*	0.099
								(0.064)	(0.068)
R-squared	0.073	0.074	0.074	0.073	0.074	0.074	0.075	0.076	0.079
Observations	2,042	2,042	2,042	2,042	2,042	2,042	2,042	2,042	2,042

Notes: Columns II–IX include corresponding control variable and its interaction with the post-treatment dummy. We do not report these coefficients to save space. These results are available upon request. 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. Here we only use the 4th and the 5th Afrobarometer waves. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

Table Online Appendix Table 11: Alternative explanation IV: Trust (with post-treatment interactions)

	I	II	III	IV	V	VI
	Dependent variable: National identity					
After civil war (2012)	0.419***	0.200*	0.307***	0.393***	0.420***	0.188
	(0.037)	(0.117)	(0.058)	(0.050)	(0.047)	(0.120)
Inv. distance to Azavad	-0.391***	-0.415***	-0.397***	-0.379***	-0.378***	-0.415***
x 2012	(0.097)	(0.099)	(0.097)	(0.099)	(0.098)	(0.100)
Inv. distance to Azavad	0.349***	0.343***	0.351***	0.335***	0.327***	0.335***
	(0.094)	(0.095)	(0.094)	(0.097)	(0.096)	(0.098)
Control var. + its int. w 2012						
Trust to relatives		X				X
Trust to neighbors			X			X
Trust to strangers				X		X
Trust to local government					X	X
R-squared	0.172	0.171	0.170	0.169	0.174	0.171
Observations	3,151	3,150	3,144	3,131	3,066	3,050

Notes: Columns II–VI include corresponding control variable and its interaction with the post-treatment dummy. We do not report these coefficients to save space. These results are available upon request. 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. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

Table Online Appendix Table 12: Alternative explanation V: Selective migration

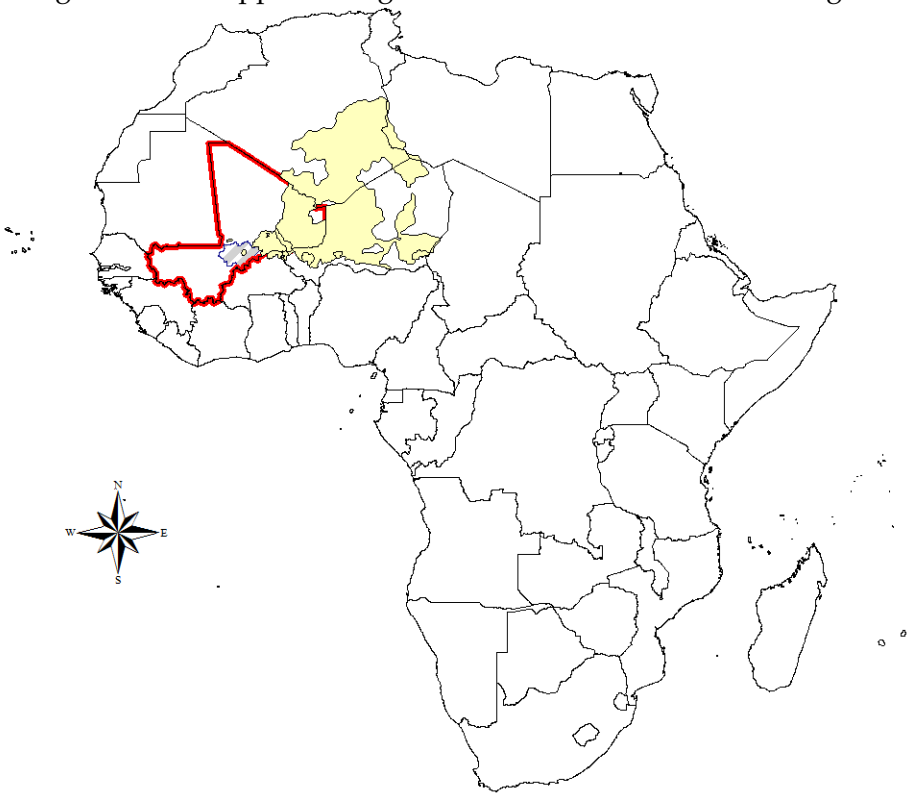
	I	II	III	IV	V
	Dependent variable: National identity				
	Baseline	Share of migrants	Δ Share of migrants	Share of majority eth. groups	Village/town size
After civil war (2012)	0.419***	-0.005	-0.002	-0.179	0.351***
	(0.037)	(0.275)	(0.161)	(0.174)	(0.071)
Inv. distance to Azavad	-0.391***	-0.301***	-0.282***	-0.233**	-0.376***
x 2012	(0.097)	(0.103)	(0.102)	(0.104)	(0.099)
Inv. distance to Azavad	0.349***	0.246***	0.239***	0.199**	0.300***
	(0.094)	(0.090)	(0.089)	(0.090)	(0.087)
Share migrants		0.174			
		(2.506)			
Share migrants		2.076			
x 2012		(3.109)			
Δ Share migrants			-0.212		
			(1.056)		
Share of pop. maj. ethnicity				-0.419	
				(0.332)	
Share of pop. maj. ethnicity				0.834***	
x 2012				(0.286)	
Village/town size					0.000
					(0.001)
Village/town size					-0.003
x 2012					(0.004)
R-squared	0.205	0.209	0.207	0.205	0.171
Observations	3,151	3,151	3,151	3,151	3,151

Notes: Columns II–VI include corresponding control variable and its interaction with the post-treatment dummy. We do not report these coefficients to save space. These results are available upon request. 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. Robust clustered-by-geographical location standard errors are in parentheses. 247 clusters. *** p<0.01, ** p<0.05, * p<0.1

Table Online Appendix Table 13: Balance table: Changes in demographic characteristics between 4th and 5th Afrobarometer waves

	I		II		III	
	Round 4 (2008)		Round 5 (2012)		Differences	
	Mean	s.d.	Mean	s.d.	Mean	P-value
Age	38.99	(3.694)	38.97	(1.626)	-0.013	(0.994)
Urban share	0.296	(0.311)	0.264	(0.362)	-0.032	(0.431)
Share women	0.504	(0.012)	0.500	(0.001)	-0.004	(0.465)
Share Christian	0.013	(0.014)	0.025	(0.040)	0.013	(0.399)
Share Muslim	0.924	(0.066)	0.884	(0.086)	-0.040	(0.124)
Share traditional beliefs	0.021	(0.029)	0.027	(0.030)	0.005	(0.633)
Share with secondary education	0.048	(0.044)	0.056	(0.068)	0.009	(0.625)
Share with tertiary education	0.033	(0.060)	0.057	(0.087)	0.024	(0.163)
# of regions	7		7			
# of observations	1,133		1,200			

Figure Online Appendix Figure 3: Ethnic Homelands of Tuaregs



Notes: 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*."