Online Appendix
for
Terrorist Attacks and Trust in Institutions: Micro Evidence from Europe

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A1 Data and Summary Statistics

European Social Survey

The European Social Survey (ESS) is a cross-national survey conducted in 36 European countries every alternate year since 2002. The 36 countries included in the European are Albania, Austria, Belgium, Bulgaria, Croatia, Cyprus, Czech Republic, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Iceland, Ireland, Israel, Italy, Kosovo, Latvia, Lithuania, Luxembourg, Netherlands, Norway, Poland, Portugal, Romania, Russian Federation, Serbia, Slovakia, Slovenia, Spain, Sweden, Switzerland, Turkey, Ukraine, and United Kingdom. We do not consider Albania and Kosovo since they are surveyed only once. Russian Federation is dropped for the long history of violence (results remain robust to the inclusion of Russia – see Table A20 in the Online Appendix) and Israel is not part of Europe.

Table A1 presents the summary statistics of the outcome, explanatory, and control variables. The statistics reported in Table 1 indicate that politicians and the political parties are the least trusted entities, with only about 40 percent of respondents selecting 5 or above in response to the question above measuring individuals' trust in institutions. People show the greatest trust in the police (77 percent), followed by the legal system (63.1 percent) and the parliament (54 percent). Among international institutions, about 67 percent of the respondents exhibit trust in the United Nations compared to 56 percent in the European Parliament.

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We also utilize the information from the ESS to control for an individual's socioeconomic characteristics that could be correlated with an individual's level of trust in various institutions. These controls include age, age squared, gender, religion, level of education, employment status, marital status, household size, and the area (urban/rural) they live in. We also control for the individual's religious affiliation. Since trust in institutions could be systematically different among residents of rural areas versus urban areas, we control for the area type where a respondent resides.

Worldwide Governance Indicators

The WGIs are created using over 30 individual data sources generated by a variety of survey institutes, think tanks, non-governmental organizations, international organizations, and private sector firms (http://info.worldbank.org/governance/wgi/#home).

The WGI provides six governance indicators that capture the robustness of institutions in different dimensions. The Voice and Accountability index reflects the citizens' roles in selecting their government, the freedom of expression and association they enjoy, and media freedom. The Political Stability and Absence of Violence/Terrorism index reflects the probability of political instability and/or violence caused due to political motivations, including terrorism. The Government Effectiveness Index focuses on the quality of public and civil services, the extent of civil services' independence from political pressures, and the quality of policy formulation and implementation. The ability of the government to develop and implement policies and regulations to promote the development of the private sector is captured by the Regulatory Quality Index. The Rule of Law index is constructed based on agents' confidence in the rules of society, contract enforcement, property rights, the police, and the courts, as well as the prevalence of crime and violence. Finally, the Control of Corruption index reflects the abuse of public power for private gain and the "capture" of the state by elites and private interests. Higher values for each of these indicators reflect better governance quality.

Table A1: Descriptive Statistics

Variables	Mean	Std. Dev.	N
Trust in institutions [a]			
Parliament	0.539	0.499	376,755
Legal system	0.631	0.482	377,165
Police	0.765	0.424	381,838
Politicians	0.396	0.489	379,431
Political parties	0.386	0.487	341,759
European parliament	0.561	0.496	351,638
United Nations	0.674	0.469	352,328
Individual Attributes [a]			
Age	47.972	18.304	352,328
Female	0.521	0.5	352,328
Marital Status			
Married	0.517	0.5	352,328
Single	0.259	0.438	352,328
Other (Widowed, Divorced, Separated)	0.215	0.411	352,328
Household size			
Small (3 or less)	0.721	0.449	352,328
Large (more than 4)	0.279	0.449	352,328
Main activity in last 7 days			
Working (paid work)	0.51	0.5	352,328
Student	0.084	0.277	352,328
Unemployed	0.038	0.192	352,328
Retired	0.235	0.424	352,328
Disabled, Military, Household work, not in labor force, other	0.132	0.339	352,328
Level of education			
High education (Tertiary, Post-secondary, Upper secondary)	0.726	0.446	352,328
Low (Primary, Lower secondary)	0.272	0.445	352,328
Religion			
No denomination	0.335	0.472	352,328
Christianity	0.561	0.496	352,328
Islam, Judaism, Eastern religions, other non-Christian religions	0.033	0.18	352,328
Area of living			
Urban (city, town)	0.514	0.5	352,328
Rural (suburb, village, farm)	0.486	0.5	352,328

Table A1 *Continued*

Variables	Mean	Std. Dev.	N
Terrorism information [b]			
Exposed to serious attacks in last 30 days	0.085	0.279	352,328
Exposed to serious attacks in last 60 days	0.134	0.341	352,328
Exposed to serious attacks in last 90 days	0.163	0.369	352,328
Exposed to serious attacks in last 120 days	0.185	0.388	352,328
Exposed to serious attacks in last 150 days	0.209	0.406	352,328
Exposed to serious attacks in last 180 days	0.231	0.422	352,328
Exposed to serious attacks in last 210 days	0.255	0.436	352,328
Exposed to serious attacks in last 240 days	0.279	0.448	352,328
Exposed to serious attacks in last 270 days	0.303	0.459	352,328
Exposed to serious attacks in last 300 days	0.325	0.468	352,328
Country level attributes [c]			
GDP per capita (in 10,000 USD)	4.319	1.49	347
Population (in million)	20.881	24.555	347
Unemployment rate (ILO definition)	7.551	3.588	347
Governance indicators (Percentile Rank) [d]			
Voice and Accountability	1.229	0.369	329
Political Stability and Absence of Violence/Terrorism	0.825	0.444	329
Government Effectiveness	1.345	0.603	329
Regulatory Quality	1.318	0.47	329
Rule of Law	1.334	0.616	329
Control of Corruption	1.337	0.783	329

The statistics above reflect our research sample from 32 European countries from 2002 to 2022.

[a] European Social Survey (http://www.europeansocialsurvey.org/data/)

[b] Global Terrorism Database (https://www.start.umd.edu/gtd/)

[c] World Development Indicators (https://datacatalog.worldbank.org/dataset/world-development-indicators)

[d] Worldwide Governance Indicators (http://info.worldbank.org/governance/wgi/#home)

Table A2 provides the average trust for the bottom three and the top three countries.[2] As can be seen, the level of trust in various institutions varies considerably across countries.

Table A2: Country averages of trust in different institutions

Country's Parliament		Legal System		Police	
Latvia	0.148	Bulgaria	0.231	Ukraine	0.240
Bulgaria	0.189	Ukraine	0.237	Bulgaria	0.412
Ukraine	0.244	Croatia	0.311	Romania	0.501
:		:		:	
Denmark	0.802	Finland	0.877	Iceland	0.934
Norway	0.806	Norway	0.883	Denmark	0.941
Switzerland	0.823	Denmark	0.904	Finland	0.959
Politicians		**Political Parties**		**European Parliament**	
Latvia	0.123	Latvia	0.117	United Kingdom	0.386
Bulgaria	0.138	Bulgaria	0.137	Croatia	0.435
Croatia	0.157	Croatia	0.160	Turkey	0.445
:		:		:	
Switzerland	0.684	Luxembourg	0.672	Luxembourg	0.670
Netherlands	0.693	Netherlands	0.711	Norway	0.695
Denmark	0.714	Denmark	0.728	Iceland	0.720
United Nations					
Turkey	0.422				
Greece	0.459				
Ukraine	0.470				
:					
Finland	0.858				
Iceland	0.881				
Norway	0.896				

Country-level averages are weighted averages of the individual responses, using both the population and design weight. For each variable, after arranging all 32 countries in ascending order, only the lowest three and the highest three are presented here.

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[2] The trust level for each country is calculated as the weighted average of individual responses. The ESS advises the use of both population and design weight while comparing the data for two or more countries and with reference to their averages. The combined weight is obtained by simply multiplying the two weights.

In Table A3, we provide the number of serious attacks and casualties citizens are exposed to by country.

Table A3: Exposure to serious attacks and casualties

Country	Number of Serious attacks	Country	Number of Casualties
Sweden	2	Sweden	4
Norway	7	Norway	7
Switzerland	9	Ireland	17
Ireland	17	Switzerland	18
Italy	20	Italy	20
Netherlands	20	Finland	47
Hungary	26	Hungary	52
Finland	47	Netherlands	76
Belgium	53	Poland	112
Poland	56	Greece	123
Czech Republic	89	Belgium	175
Turkey	102	Czech Republic	236
Greece	107	Ukraine	470
Ukraine	164	United Kingdom	493
France	165	Turkey	743
Germany	198	France	1163
Spain	225	Spain	1347
United Kingdom	387	Germany	1594

Please note that the number of serious terrorist attacks reported in this Table may not exactly match those reported in the Global Terrorism Database (GTD) because we report the number of terrorist attacks/casualties as used in our study: the attack must have happened within previous one year of a survey to be included in our sample so that surveyed citizens are exposed to these attacks. There are 8 countries (Austria, Bulgaria, Croatia, Denmark, Estonia, Latvia, Romania, and Slovakia) that suffered terrorist attacks between 2002-2021, so they are present in the GTD. However, these countries did not have any surveys done within a year of any serious attack, so the number of serious attacks in these countries is 0 in our sample.

A2 Robustness using the different cutoffs for defining the dependent variable

This section presents the robustness of results using different ways the dependent variable is defined. The results are shown to be robust when we (i) use the variable as it is, i.e., when the responses take values from 0 (no trust at all) to 10 (complete trust) (see Table A4), (ii) consider a response equal to or greater than 6 as 1; and 0 if it is less than 6 (Table A5), (iii) use median as the cut-off point with the median value being included in the category of either 1 or 0 (Tables A6 and A7).

Table A4: Exposure to terrorism related violence and trust in institutions: Using non-binarized trust variable

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	Legal System	Police	Politicians	Political Parties	European Parliament	United Nations
Exposure to serious attacks 30 days prior to survey	-0.200***	-0.162***	-0.151***	-0.194***	-0.159***	-0.167***	-0.117***
	(0.052)	(0.045)	(0.039)	(0.046)	(0.041)	(0.050)	(0.039)
Exposure to serious attacks 60 days prior to survey	-0.209***	-0.196***	-0.203***	-0.192***	-0.150***	-0.174***	-0.160***
	(0.053)	(0.048)	(0.045)	(0.048)	(0.045)	(0.058)	(0.043)
Exposure to serious attacks 90 days prior to survey	-0.194***	-0.203***	-0.226***	-0.199***	-0.154***	-0.167***	-0.144***
	(0.055)	(0.052)	(0.050)	(0.049)	(0.045)	(0.055)	(0.039)
Exposure to serious attacks 120 days prior to survey	-0.173***	-0.180***	-0.227***	-0.187***	-0.132***	-0.151***	-0.137***
	(0.056)	(0.053)	(0.052)	(0.051)	(0.047)	(0.055)	(0.039)
Exposure to serious attacks 150 days prior to survey	-0.152***	-0.178***	-0.225***	-0.178***	-0.114**	-0.142***	-0.143***
	(0.052)	(0.051)	(0.051)	(0.048)	(0.047)	(0.050)	(0.037)
Exposure to serious attacks 180 days prior to survey	-0.127**	-0.139***	-0.196***	-0.147***	-0.097**	-0.136***	-0.125***
	(0.051)	(0.050)	(0.050)	(0.048)	(0.047)	(0.047)	(0.039)
Observations	375,609	376,220	381,477	378,575	340,723	348,292	348,212
Dependent Variable Mean	4.446	5.158	6.080	3.564	3.514	4.479	5.213

$* p < 0.10$, $** p < 0.05$, $*** p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The trust variable takes values from 0 (no trust at all) to 10 (complete trust). The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks *n* days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included.

Table A5: Exposure to terrorism related violence and trust in institutions: Changing cut-off for the binarized trust variable

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	Legal System	Police	Politicians	Political Parties	European Parliament	United Nations
Exposure to serious attacks 30 days prior to survey	-0.019***	-0.025***	-0.025***	-0.016***	-0.012**	-0.019**	-0.017***
	(0.007)	(0.007)	(0.007)	(0.005)	(0.005)	(0.008)	(0.006)
Exposure to serious attacks 60 days prior to survey	-0.018**	-0.029***	-0.031***	-0.016***	-0.009*	-0.019**	-0.023***
	(0.007)	(0.007)	(0.008)	(0.005)	(0.005)	(0.009)	(0.007)
Exposure to serious attacks 90 days prior to survey	-0.016**	-0.030***	-0.034***	-0.019***	-0.011**	-0.020**	-0.023***
	(0.008)	(0.008)	(0.009)	(0.006)	(0.006)	(0.008)	(0.006)
Exposure to serious attacks 120 days prior to survey	-0.014*	-0.026***	-0.034***	-0.017***	-0.009	-0.020**	-0.023***
	(0.008)	(0.008)	(0.009)	(0.006)	(0.006)	(0.009)	(0.006)
Exposure to serious attacks 150 days prior to survey	-0.012	-0.025***	-0.034***	-0.017***	-0.008	-0.020**	-0.023***
	(0.008)	(0.008)	(0.009)	(0.006)	(0.006)	(0.008)	(0.006)
Exposure to serious attacks 180 days prior to survey	-0.008	-0.019**	-0.029***	-0.014**	-0.006	-0.020***	-0.020***
	(0.007)	(0.008)	(0.009)	(0.006)	(0.006)	(0.007)	(0.006)
Observations	376,755	377,165	381,838	379,431	341,759	351,638	352,328
Dependent Variable Mean	0.539	0.631	0.765	0.396	0.386	0.561	0.674

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The trust variable takes values equal to 1 if the response is *equal to or greater than* 6, and 0 otherwise (with 1 indicating greater trust). The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks *n* days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included.

Table A6: Exposure to terrorism related violence and trust in institutions: Using the median cut-off for binarized trust variable

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	Legal System	Police	Politicians	Political Parties	European Parliament	United Nations
Exposure to serious attacks 30 days prior to survey	-0.028***	-0.023***	-0.021***	-0.033***	-0.028***	-0.026***	-0.022***
	(0.008)	(0.007)	(0.006)	(0.008)	(0.007)	(0.008)	(0.006)
Exposure to serious attacks 60 days prior to survey	-0.031***	-0.029***	-0.027***	-0.033***	-0.026***	-0.026***	-0.027***
	(0.008)	(0.007)	(0.007)	(0.009)	(0.008)	(0.009)	(0.007)
Exposure to serious attacks 90 days prior to survey	-0.030***	-0.032***	-0.031***	-0.032***	-0.026***	-0.026***	-0.024***
	(0.008)	(0.008)	(0.008)	(0.009)	(0.008)	(0.009)	(0.006)
Exposure to serious attacks 120 days prior to survey	-0.025***	-0.028***	-0.033***	-0.031***	-0.022**	-0.023**	-0.021***
	(0.009)	(0.008)	(0.009)	(0.009)	(0.009)	(0.009)	(0.006)
Exposure to serious attacks 150 days prior to survey	-0.024***	-0.028***	-0.034***	-0.030***	-0.020**	-0.023***	-0.023***
	(0.008)	(0.008)	(0.009)	(0.009)	(0.009)	(0.008)	(0.006)
Exposure to serious attacks 180 days prior to survey	-0.019**	-0.021***	-0.030***	-0.024***	-0.019**	-0.022***	-0.020***
	(0.008)	(0.008)	(0.008)	(0.009)	(0.008)	(0.008)	(0.006)
Observations	376,755	377,165	381,838	379,431	341,759	351,638	352,328
Dependent Variable Mean	0.539	0.631	0.511	0.513	0.505	0.561	0.674

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The trust variable takes values equal to 1 if the response is *equal to or greater than* the median value, and 0 otherwise (with 1 indicating greater trust). The median value for trust in each variable in parentheses: parliament (5), legal system (5), European Parliament (5), and the UN (5), politicians (4), political parties (4), and police (7). The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks *n* days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included.

Table A7: Exposure to terrorism related violence and trust in institutions: Changing the median cut-off for binarized trust variable

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	Legal System	Police	Politicians	Political Parties	European Parliament	United Nations
Exposure to serious attacks 30 days prior to survey	-0.019***	-0.025***	-0.012**	-0.029***	-0.022***	-0.019**	-0.017***
	(0.007)	(0.007)	(0.005)	(0.007)	(0.006)	(0.008)	(0.006)
Exposure to serious attacks 60 days prior to survey	-0.018**	-0.029***	-0.020***	-0.027***	-0.019***	-0.019**	-0.023***
	(0.007)	(0.007)	(0.006)	(0.007)	(0.007)	(0.009)	(0.007)
Exposure to serious attacks 90 days prior to survey	-0.016**	-0.030***	-0.024***	-0.029***	-0.021***	-0.020**	-0.023***
	(0.008)	(0.008)	(0.007)	(0.008)	(0.007)	(0.008)	(0.006)
Exposure to serious attacks 120 days prior to survey	-0.014*	-0.026***	-0.027***	-0.027***	-0.016**	-0.020**	-0.023***
	(0.008)	(0.008)	(0.008)	(0.008)	(0.007)	(0.009)	(0.006)
Exposure to serious attacks 150 days prior to survey	-0.012	-0.025***	-0.027***	-0.026***	-0.015**	-0.020**	-0.023***
	(0.008)	(0.008)	(0.008)	(0.008)	(0.007)	(0.008)	(0.006)
Exposure to serious attacks 180 days prior to survey	-0.008	-0.019**	-0.024***	-0.021***	-0.013*	-0.020***	-0.020***
	(0.007)	(0.008)	(0.008)	(0.008)	(0.007)	(0.007)	(0.006)
Observations	376,755	377,165	381,838	379,431	341,759	351,638	352,328
Dependent Variable Mean	0.354	0.472	0.347	0.396	0.386	0.350	0.481

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The trust variable takes values equal to 1 if the response is *greater than* the median value, and 0 otherwise (with 1 indicating greater trust). the median value for trust in each variable in parentheses: parliament (5), legal system (5), European Parliament (5), and the UN (5), politicians (4), political parties (4), and police (7). The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks *n* days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included.

A3 Accounting for country fixed effects, country-year trend, and potential correlation of the dependent variables

To ensure that our results are not driven due to the omission of country-specific fixed factors and country-year trend, we check the robustness of our results by including country dummies in Table A8 and country dummies along with country-year trend and year dummies in Table A9. We find that the association between exposure to terrorist attacks and trust in institutions remains robust. Table A10 presents the estimates from the Seemingly Unrelated Regression (SUR) to account for the possibility that the dependent variables (responses to the survey questions on trust in different institutions) might be correlated.

Table A8: Exposure to terrorism related violence and trust in institutions: Accounting for country fixed effects

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	Legal System	Police	Politicians	Political Parties	European Parliament	United Nations
Exposure to serious attacks 30 days prior to survey	-0.028***	-0.023***	-0.020***	-0.030***	-0.023***	-0.027***	-0.024***
	(0.008)	(0.007)	(0.006)	(0.007)	(0.007)	(0.008)	(0.006)
Exposure to serious attacks 60 days prior to survey	-0.033***	-0.030***	-0.030***	-0.029***	-0.020***	-0.027***	-0.027***
	(0.008)	(0.007)	(0.007)	(0.008)	(0.007)	(0.009)	(0.007)
Exposure to serious attacks 90 days prior to survey	-0.032***	-0.033***	-0.032***	-0.031***	-0.022***	-0.027***	-0.023***
	(0.008)	(0.008)	(0.007)	(0.008)	(0.007)	(0.009)	(0.006)
Exposure to serious attacks 120 days prior to survey	-0.026***	-0.029***	-0.030***	-0.028***	-0.017**	-0.023**	-0.020***
	(0.008)	(0.008)	(0.008)	(0.009)	(0.008)	(0.009)	(0.006)
Exposure to serious attacks 150 days prior to survey	-0.024***	-0.028***	-0.030***	-0.026***	-0.016**	-0.022***	-0.021***
	(0.008)	(0.008)	(0.008)	(0.008)	(0.007)	(0.008)	(0.006)
Exposure to serious attacks 180 days prior to survey	-0.020**	-0.021***	-0.024***	-0.022***	-0.014*	-0.021***	-0.018***
	(0.008)	(0.008)	(0.007)	(0.008)	(0.008)	(0.008)	(0.006)
Observations	376,755	377,165	381,838	379,431	341,759	351,638	352,328
Dependent Variable Mean	0.539	0.631	0.765	0.396	0.386	0.561	0.674

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks *n* days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Country and survey date (day, month, and year dummies) fixed effects are included.

Table A9: Exposure to terrorism related violence and trust in institutions: Accounting for country-year trend with country and year fixed effects

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	Legal System	Police	Politicians	Political Parties	European Parliament	United Nations
Exposure to serious attacks 30 days prior to survey	-0.018**	-0.016**	-0.010*	-0.020***	-0.013**	-0.023***	-0.022***
	(0.007)	(0.007)	(0.006)	(0.006)	(0.006)	(0.006)	(0.006)
Exposure to serious attacks 60 days prior to survey	-0.031***	-0.032***	-0.022***	-0.026***	-0.016**	-0.026***	-0.026***
	(0.008)	(0.008)	(0.007)	(0.007)	(0.007)	(0.008)	(0.007)
Exposure to serious attacks 90 days prior to survey	-0.034***	-0.037***	-0.025***	-0.030***	-0.021***	-0.030***	-0.025***
	(0.008)	(0.008)	(0.008)	(0.008)	(0.007)	(0.008)	(0.006)
Exposure to serious attacks 120 days prior to survey	-0.029***	-0.035***	-0.022***	-0.026***	-0.014*	-0.029***	-0.024***
	(0.009)	(0.008)	(0.007)	(0.008)	(0.007)	(0.008)	(0.007)
Exposure to serious attacks 150 days prior to survey	-0.026***	-0.035***	-0.023***	-0.021***	-0.010	-0.029***	-0.028***
	(0.009)	(0.008)	(0.007)	(0.008)	(0.007)	(0.008)	(0.006)
Exposure to serious attacks 180 days prior to survey	-0.020**	-0.030***	-0.020***	-0.016*	-0.008	-0.028***	-0.025***
	(0.008)	(0.008)	(0.007)	(0.008)	(0.007)	(0.007)	(0.007)
Observations	376,755	377,165	381,838	379,431	341,759	351,638	352,328
Dependent Variable Mean	0.539	0.631	0.765	0.396	0.386	0.561	0.674

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks *n* days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, individual's placement on the left-right scale. and population of a country. Country, country-year trend, and survey date (day, month, and year dummies) fixed effects are included.

Table A10: Exposure to terrorism related violence and trust in institutions: Seemingly Unrelated Regression (SUR)

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	Legal System	Police	Politicians	Political Parties	European Parliament	United Nations
Exposure to serious attacks 30 days prior to survey	-0.020***	-0.016***	-0.016***	-0.021***	-0.017***	-0.018***	-0.016***
	(0.003)	(0.003)	(0.003)	(0.003)	(0.003)	(0.004)	(0.003)
Exposure to serious attacks 60 days prior to survey	-0.023***	-0.024***	-0.023***	-0.021***	-0.016***	-0.019***	-0.019***
	(0.003)	(0.003)	(0.003)	(0.003)	(0.003)	(0.003)	(0.003)
Exposure to serious attacks 90 days prior to survey	-0.024***	-0.027***	-0.026***	-0.024***	-0.019***	-0.020***	-0.018***
	(0.003)	(0.003)	(0.003)	(0.003)	(0.003)	(0.003)	(0.003)
Exposure to serious attacks 120 days prior to survey	-0.018***	-0.022***	-0.025***	-0.021***	-0.014***	-0.018***	-0.017***
	(0.003)	(0.003)	(0.002)	(0.003)	(0.003)	(0.003)	(0.003)
Exposure to serious attacks 150 days prior to survey	-0.016***	-0.022***	-0.025***	-0.019***	-0.012***	-0.017***	-0.018***
	(0.003)	(0.003)	(0.002)	(0.003)	(0.003)	(0.003)	(0.003)
Exposure to serious attacks 180 days prior to survey	-0.012***	-0.014***	-0.019***	-0.014***	-0.011***	-0.016***	-0.016***
	(0.003)	(0.003)	(0.002)	(0.003)	(0.003)	(0.003)	(0.003)
Exposure to serious attacks 210 days prior to survey	-0.007***	-0.012***	-0.018***	-0.011***	-0.011***	-0.016***	-0.016***
	(0.003)	(0.003)	(0.002)	(0.003)	(0.003)	(0.003)	(0.003)
Exposure to serious attacks 240 days prior to survey	-0.004*	-0.008***	-0.017***	-0.007***	-0.006**	-0.013***	-0.012***
	(0.003)	(0.003)	(0.002)	(0.003)	(0.003)	(0.003)	(0.003)
Exposure to serious attacks 270 days prior to survey	-0.001	-0.001	-0.012***	-0.006**	-0.005**	-0.009***	-0.010***
	(0.003)	(0.002)	(0.002)	(0.003)	(0.003)	(0.003)	(0.003)
Exposure to serious attacks 300 days prior to survey	0.006**	0.005**	-0.007***	0.001	-0.002	-0.000	-0.005**
	(0.003)	(0.002)	(0.002)	(0.003)	(0.003)	(0.003)	(0.003)
Observations	304,536	304,536	304,536	304,536	304,536	304,536	304,536

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks *n* days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included.

A4 Additional robustness checks

This section presents Tables with various robustness checks and falsification test as referred to in the main text. The objective of these checks is to ensure that results are not confounded by region-specific or time-specific fixed factors.

Controlling for respondents' self-placement on left-right scale

Table A11 shows that the association between exposure to serious terrorist attacks and trust in institutions remains robust for different values of N after controlling for respondents' self-placement on left-right scale.

Exposure to terrorist attacks in neighboring countries and trust in institutions

Table A12 shows that terrorist attacks in the border-sharing neighboring countries have no effect on trust in institutions, suggesting the results are not driven due to the omission of a third factor that could have coincided with a terrorist attack in the country but might have had an impact on the residents of a broader region.

Future terrorist attacks and trust in institutions

To alleviate the concerns that our results could have been driven by some unobserved factors, we run a falsification test by utilizing future terrorist attacks. The idea here is that if these results were driven due to an unobserved static factor, then one should observe a significant association between future terrorist activity and respondents' trust in institutions. In other words, we look at the association between terrorist activities *n days* after an individual is surveyed and his/her self-reported trust in institutions. However, as we can see in Table A13, future terrorist attacks are not significantly correlated with respondents' trust in various institutions.

Exposure to terrorist attacks and trust in others

Finally, could the results be driven due to some omitted factors that are associated with changes in the general trust level in the country? If that is the case, then we should find a significant association between terrorist attacks and trust in others. In addition to trust in others, we also look at two other related variables: people are fair, and people are helpful. We fail to find such evidence as Table A14 shows that terrorist attacks do not impact respondents' trust in other individuals. Note that the significance for exposure to terrorist attacks within 30 days of being surveyed for "people are helpful" variable might indicate the help received by others immediately after the attacks. However, the exposure to terrorist attacks is also not significant after 30 days.

Table A11: Exposure to terrorism related violence and trust in institutions: Controlling for the respondents' placement on the left-right scale

Exposure to serious attacks	(1) Parliament	(2) Legal System	(3) Police	(4) Politicians	(5) Political Parties	(6) European Parliament	(7) United Nations
30 days prior to survey	-0.024***	-0.022***	-0.018***	-0.024***	-0.018***	-0.022***	-0.021***
	(0.008)	(0.007)	(0.006)	(0.007)	(0.007)	(0.008)	(0.006)
Placement on left-right scale	0.013***	0.008***	0.009***	0.012***	0.011***	0.007***	0.006***
	(0.002)	(0.002)	(0.001)	(0.002)	(0.002)	(0.003)	(0.002)
60 days prior to survey	-0.027***	-0.027***	-0.027***	-0.022***	-0.014**	-0.021**	-0.024***
	(0.008)	(0.007)	(0.007)	(0.007)	(0.007)	(0.009)	(0.006)
Placement on left-right scale	0.013***	0.008***	0.009***	0.012***	0.011***	0.007***	0.006***
	(0.002)	(0.002)	(0.001)	(0.002)	(0.002)	(0.003)	(0.002)
90 days prior to survey	-0.026***	-0.030***	-0.029***	-0.024***	-0.017**	-0.021**	-0.021***
	(0.009)	(0.008)	(0.008)	(0.008)	(0.007)	(0.008)	(0.006)
Placement on left-right scale	0.013***	0.008***	0.009***	0.012***	0.011***	0.007***	0.006***
	(0.002)	(0.002)	(0.001)	(0.002)	(0.002)	(0.003)	(0.002)
120 days prior to survey	-0.021**	-0.026***	-0.028***	-0.023***	-0.013*	-0.019**	-0.019***
	(0.009)	(0.008)	(0.008)	(0.008)	(0.007)	(0.009)	(0.006)
Placement on left-right scale	0.013***	0.008***	0.009***	0.012***	0.011***	0.007***	0.006***
	(0.002)	(0.002)	(0.001)	(0.002)	(0.002)	(0.003)	(0.002)
150 days prior to survey	-0.020**	-0.026***	-0.028***	-0.023***	-0.012	-0.020**	-0.021***
	(0.008)	(0.008)	(0.007)	(0.008)	(0.007)	(0.008)	(0.006)
Placement on left-right scale	0.013***	0.008***	0.009***	0.012***	0.011***	0.007***	0.006***
	(0.002)	(0.002)	(0.001)	(0.002)	(0.002)	(0.003)	(0.002)
180 days prior to survey	-0.017**	-0.020***	-0.023***	-0.019**	-0.011	-0.019**	-0.019***
	(0.008)	(0.008)	(0.007)	(0.008)	(0.007)	(0.008)	(0.006)
Placement on left-right scale	0.013***	0.008***	0.009***	0.012***	0.011***	0.007***	0.006***
	(0.002)	(0.002)	(0.001)	(0.002)	(0.002)	(0.003)	(0.002)
Observations	329,617	329,568	332,098	331,150	298,355	311,360	313,151
Dependent Variable Mean	0.561	0.650	0.780	0.415	0.407	0.572	0.689

This table shows that the exposure to serious terrorist attacks leads to a decline in trust in various institutions even after controlling for individual's placement on the left-right scale. * $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Please see Table 2 footnotes.

Table A12: Exposure to terrorism related violence in neighboring countries and trust in institutions

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	**Legal System**	**Police**	**Politicians**	**Political Parties**	**European Parliament**	**United Nations**
Exposure to serious attacks in neighboring countries 30 days prior to survey	-0.003	-0.004	0.000	-0.003	-0.006	0.004	0.006
	(0.006)	(0.005)	(0.005)	(0.006)	(0.006)	(0.008)	(0.004)
Observations	344,213	344,546	348,885	346,683	309,646	321,443	322,332
Dependent Variable Mean	0.543	0.634	0.768	0.402	0.392	0.569	0.680
Exposure to serious attacks in neighboring countries 60 days prior to survey	-0.001	-0.000	0.004	-0.003	-0.007	0.005	0.008
	(0.008)	(0.008)	(0.007)	(0.008)	(0.008)	(0.009)	(0.005)
Observations	325,930	326,170	330,318	328,304	292,438	304,117	305,057
Dependent Variable Mean	0.542	0.633	0.767	0.403	0.392	0.572	0.683
Exposure to serious attacks in neighboring countries 90 days prior to survey	0.002	0.004	0.005	0.001	-0.004	0.009	0.008
	(0.010)	(0.009)	(0.007)	(0.010)	(0.010)	(0.011)	(0.006)
Observations	315,466	315,676	319,731	317,788	283,385	294,105	295,051
Dependent Variable Mean	0.541	0.632	0.766	0.403	0.392	0.573	0.683

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The main explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks occurring in a border-sharing neighboring countries n days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included.

Table A13: Exposure to future terrorist attacks and trust in institutions

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	**Legal System**	**Police**	**Politicians**	**Political Parties**	**European Parliament**	**United Nations**
Exposure to serious attacks 30 days after survey date	-0.007	0.002	-0.005	-0.006	-0.001	0.008	0.004
	(0.005)	(0.006)	(0.005)	(0.005)	(0.005)	(0.006)	(0.005)
Exposure to serious attacks 60 days after survey date	0.001	0.008	-0.006	-0.000	0.000	0.007	0.000
	(0.006)	(0.006)	(0.004)	(0.006)	(0.006)	(0.007)	(0.005)
Exposure to serious attacks 90 days after survey date	-0.001	0.003	-0.010**	-0.005	-0.001	0.008	0.000
	(0.006)	(0.006)	(0.004)	(0.006)	(0.006)	(0.008)	(0.005)
Observations	376,755	377,165	381,838	379,431	341,759	351,638	352,328
Dependent Variable Mean	0.539	0.631	0.765	0.396	0.386	0.561	0.674

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if *serious* terrorist attacks occur n days after an individual is interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included.

Table A14: Exposure to terrorism related violence and trust in others

	(1)	(2)	(3)
	Most people can be trusted	**People are fair**	**People are helpful**
Exposure to serious attacks 30 days prior to survey	0.038 (0.034)	0.039 (0.027)	0.074** (0.031)
Exposure to serious attacks 60 days prior to survey	0.005 (0.030)	-0.000 (0.023)	0.008 (0.024)
Exposure to serious attacks 90 days prior to survey	-0.003 (0.030)	-0.014 (0.024)	-0.007 (0.026)
Exposure to serious attacks 120 days prior to survey	-0.011 (0.032)	-0.029 (0.025)	-0.019 (0.029)
Exposure to serious attacks 150 days prior to survey	-0.027 (0.030)	-0.042* (0.025)	-0.044 (0.031)
Exposure to serious attacks 180 days prior to survey	-0.034 (0.030)	-0.044* (0.024)	-0.050 (0.031)
Observations	384,511	346,740	347,861
Dependent Variable Mean	5.038	5.588	4.869

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's attitudes estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks *n* days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included. Variables are constructed from the following survey questions: *(1) Most people can be trusted or you can't be too careful: 0 (You can't be too careful) to 10 (Most people can be trusted); (2) Most people try to take advantage of you, or try to be fair: 0 (Most people try to take advantage of me) to 10 (Most people try to be fair); (3) Most of the time people are helpful or mostly looking out for themselves: 0 (People mostly look out for themselves) to 10 (People mostly try to be helpful)*

A5 Robustness to the use of different samples and outliers

In this section, we check whether our results are driven due to the presence of outliers. To do so, we check the robustness of estimates using different samples. First, we consider only those respondents who answered the question for each of the 7 institutions considered (Table A15) and restrict the analysis to only those countries which suffered at least one serious attack (Table A16).

Table A15: Exposure to terrorism related violence and trust in institutions (restricted sample)

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	**Legal System**	**Police**	**Politicians**	**Political Parties**	**European Parliament**	**United Nations**
Exposure to serious attacks 30 days prior to survey	-0.023***	-0.019***	-0.018***	-0.024***	-0.018***	-0.020***	-0.017***
	(0.008)	(0.006)	(0.006)	(0.007)	(0.007)	(0.007)	(0.006)
Exposure to serious attacks 60 days prior to survey	-0.026***	-0.026***	-0.025***	-0.022***	-0.016**	-0.020**	-0.019***
	(0.008)	(0.007)	(0.007)	(0.008)	(0.007)	(0.009)	(0.006)
Exposure to serious attacks 90 days prior to survey	-0.026***	-0.028***	-0.027***	-0.025***	-0.019***	-0.021**	-0.017***
	(0.008)	(0.007)	(0.007)	(0.008)	(0.007)	(0.008)	(0.006)
Exposure to serious attacks 120 days prior to survey	-0.020**	-0.023***	-0.025***	-0.021**	-0.013*	-0.018**	-0.016***
	(0.009)	(0.007)	(0.007)	(0.008)	(0.007)	(0.009)	(0.006)
Exposure to serious attacks 150 days prior to survey	-0.018**	-0.022***	-0.025***	-0.018**	-0.012*	-0.018**	-0.017***
	(0.008)	(0.007)	(0.007)	(0.008)	(0.007)	(0.008)	(0.006)
Exposure to serious attacks 180 days prior to survey	-0.012	-0.015*	-0.019**	-0.013	-0.010	-0.017**	-0.015**
	(0.008)	(0.008)	(0.008)	(0.008)	(0.007)	(0.008)	(0.006)
Observations	304,536	304,536	304,536	304,536	304,536	304,536	304,536
Dependent Variable Mean	0.539	0.635	0.766	0.398	0.395	0.559	0.668

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks n days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included. The sample is restricted to only those individuals that respond to all trust variables.

Table A16: Exposure to terrorism related violence and trust in institutions: Affected countries only

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	**Legal System**	**Police**	**Politicians**	**Political parties**	**European Parliament**	**United Nations**
Exposure to serious attacks 30 days prior to survey	-0.028***	-0.022***	-0.020***	-0.027***	-0.021***	-0.025***	-0.023***
	(0.008)	(0.006)	(0.006)	(0.007)	(0.006)	(0.008)	(0.007)
Exposure to serious attacks 60 days prior to survey	-0.031***	-0.029***	-0.029***	-0.026***	-0.017**	-0.026***	-0.027***
	(0.008)	(0.007)	(0.007)	(0.007)	(0.007)	(0.010)	(0.007)
Exposure to serious attacks 90 days prior to survey	-0.030***	-0.031***	-0.031***	-0.028***	-0.020***	-0.026***	-0.024***
	(0.009)	(0.008)	(0.007)	(0.008)	(0.007)	(0.009)	(0.006)
Exposure to serious attacks 120 days prior to survey	-0.025***	-0.027***	-0.028***	-0.026***	-0.015**	-0.023**	-0.021***
	(0.009)	(0.008)	(0.008)	(0.009)	(0.008)	(0.009)	(0.007)
Exposure to serious attacks 150 days prior to survey	-0.023***	-0.027***	-0.028***	-0.025***	-0.014*	-0.022**	-0.022***
	(0.009)	(0.008)	(0.008)	(0.008)	(0.007)	(0.009)	(0.006)
Exposure to serious attacks 180 days prior to survey	-0.019**	-0.020**	-0.022***	-0.020**	-0.012	-0.022***	-0.020***
	(0.008)	(0.008)	(0.007)	(0.008)	(0.008)	(0.008)	(0.006)
Observations	331,703	332,019	335,757	333,725	300,216	309,666	310,813
Dependent Variable Mean	0.553	0.649	0.771	0.410	0.402	0.561	0.680

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks *n* days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included. The sample is restricted to only those countries that experienced at least one serious terrorist attack. The sample consists of the following 26 countries: Austria, Belgium, Bulgaria, Croatia, Cyprus, Czech Republic, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Iceland, Ireland, Italy, Latvia, Lithuania, Luxembourg, Netherlands, Norway, Poland, Portugal, Romania, Slovakia, Slovenia, Spain, Sweden, Switzerland, Turkey, and Ukraine. United Kingdom. The sample excludes the following 6 countries which experience no serious attack during the study period: Cyprus, Iceland, Lithuania, Luxembourg, Portugal, and Slovenia.

Next, we drop outliers in terms of exposure to terrorist attacks in Table A17. We show that results remain robust when we drop: (i) the most affected country (Panel A), (ii) two most affected countries (Panel B), (iii) the least affected country (Panel C), (iv) two least affected countries (Panel D), (v) two least affected countries along with countries that had no exposure to serious terrorist attacks, and (vi) two most and two least affected countries (Panel F).

Table A17: Exposure to terrorism related violence and trust in institutions: Dropping outliers (countries experiencing most and least serious attacks)

	(1) Parliament	(2) Legal System	(3) Police	(4) Politicians	(5) Political Parties	(6) European Parliament	(7) United Nations
Panel A: Dropping United Kingdom (most affected country)							
Exposure to serious attacks	-0.029***	-0.032***	-0.033***	-0.028***	-0.021***	-0.026***	-0.023***
90 days prior to survey	(0.009)	(0.008)	(0.008)	(0.008)	(0.007)	(0.009)	(0.006)
Observations	361,984	362,418	366,899	364,617	328,996	337,960	33,8551
Dependent Variable Mean	0.540	0.629	0.763	0.396	0.387	0.569	0.674
Panel B: Dropping United Kingdom and Spain (two most affected countries)							
Exposure to serious attacks	-0.036***	-0.036***	-0.031***	-0.035***	-0.025***	-0.029***	-0.019***
90 days prior to survey	(0.010)	(0.009)	(0.009)	(0.009)	(0.007)	(0.010)	(0.006)
Observations	347,899	347,868	352,102	349,972	315,969	324,829	325,525
Dependent Variable Mean	0.539	0.635	0.761	0.401	0.391	0.568	0.676
Panel C: Dropping Norway (least affected country)							
Exposure to serious attacks	-0.031***	-0.033***	-0.032***	-0.030***	-0.022***	-0.029***	-0.024***
90 days prior to survey	(0.008)	(0.008)	(0.007)	(0.008)	(0.007)	(0.009)	(0.006)
Observations	361,288	361,716	366,317	363,954	328,303	337,903	337,082
Dependent Variable Mean	0.528	0.621	0.758	0.386	0.375	0.556	0.664
Panel D: Dropping Norway and Sweden (two least affected countries)							
Exposure to serious attacks	-0.034***	-0.035***	-0.035***	-0.034***	-0.025***	-0.032***	-0.025***
90 days prior to survey	(0.008)	(0.008)	(0.008)	(0.007)	(0.007)	(0.009)	(0.006)
Observations	347,324	347,812	352,158	349,903	316,325	325,337	323,672
Dependent Variable Mean	0.518	0.614	0.754	0.378	0.366	0.557	0.656
Panel E: Dropping Norway and Sweden along with never affected countries							
Exposure to serious attacks	-0.034***	-0.035***	-0.032***	-0.033***	-0.025***	-0.032***	-0.026***
90 days prior to survey	(0.009)	(0.008)	(0.008)	(0.008)	(0.007)	(0.009)	(0.007)
Observations	302,272	302,666	306,077	304,197	274,782	283,365	282,157
Dependent Variable Mean	0.531	0.631	0.760	0.391	0.381	0.555	0.660
Panel F: Dropping two most and two least affected countries (United Kingdom, Spain, Norway, and Sweden)							
Exposure to serious attacks	-0.039***	-0.040***	-0.034***	-0.039***	-0.028***	-0.032***	-0.020***
90 days prior to survey	(0.010)	(0.009)	(0.009)	(0.008)	(0.007)	(0.010)	(0.007)
Observations	318,468	318,515	322,422	320,444	290,535	298,528	296,869
Dependent Variable Mean	0.517	0.616	0.750	0.382	0.370	0.564	0.657

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks n days prior to being interviewed. Controlled for an individual's placement on the left-right scale. Other control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included.

Table A18 shows that the association between exposure to terrorist attacks and trust in institutions remain robust when we drop the outlier countries in terms of the number of casualties suffered instead of exposure to the total number of serious attacks. Since the countries whose citizens are exposed to the least number of serious attacks (excluding countries whose citizens suffer zero serious attacks) are also the same countries that suffered least casualties, results in Panels C and D reported in Table A17 remain the same (hence not reported). Panels A, B, and C in Table A18 show that the association between exposure to terrorist attacks and trust in institutions remain robust when we drop the country that suffered most casualties, two countries that suffered most casualties, and two countries that suffered most casualties along with two countries that suffered least number of casualties, respectively.

Table A18: Exposure to terrorism related violence and trust in institutions: dropping outliers (countries suffering most and least casualties)

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	**Legal System**	**Police**	**Politicians**	**Political Parties**	**European Parliament**	**United Nations**
Panel A: Dropping Germany (most affected country)							
Exposure to serious attacks 90 days prior to survey	-0.037***	-0.033***	-0.033***	-0.036***	-0.029***	-0.034***	-0.025***
	(0.009)	(0.008)	(0.008)	(0.008)	(0.007)	(0.010)	(0.007)
Observations	352,176	352,441	356,926	354,621	319,914	328,234	328,758
Dependent Variable Mean	0.538	0.626	0.758	0.397	0.388	0.566	0.678
Panel B: Dropping German and Spain (two most affected countries)							
Exposure to serious attacks 90 days prior to survey	-0.045***	-0.038***	-0.030***	-0.044***	-0.035***	-0.039***	-0.022***
	(0.010)	(0.009)	(0.009)	(0.009)	(0.008)	(0.010)	(0.007)
Observations	338,091	337,891	342,129	339,976	306,887	315,103	315,732
Dependent Variable Mean	0.537	0.631	0.757	0.402	0.392	0.565	0.679
Panel C: Dropping two most and two least affected countries (Germany, Spain, Norway, and Sweden)							
Exposure to serious attacks 90 days prior to survey	-0.050***	-0.041***	-0.033***	-0.049***	-0.039***	-0.044***	-0.023***
	(0.010)	(0.009)	(0.009)	(0.009)	(0.008)	(0.010)	(0.007)
Observations	308,660	308,538	312,449	310,448	281,453	288,802	287,076
Dependent Variable Mean	0.514	0.612	0.744	0.383	0.370	0.560	0.660

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks *n* days prior to being interviewed. Controlled for an individual's placement on the left-right scale. Other control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included.

Finally, Tables A19 and A20 show that the relationship between exposure to terrorist attacks and trust in institutions remain robust when we consider only European Union countries and when we include Russia to our sample.

Table A19: Exposure to terrorism related violence on trust in institutions (EU countries only)

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	**Legal System**	**Police**	**Politicians**	**Political Parties**	**European Parliament**	**United Nations**
Exposure to serious attacks 30 days prior to survey	-0.022**	-0.019**	-0.018***	-0.024***	-0.016**	-0.028***	-0.024***
	(0.009)	(0.007)	(0.007)	(0.008)	(0.007)	(0.009)	(0.007)
Exposure to serious attacks 60 days prior to survey	-0.029***	-0.028***	-0.029***	-0.026***	-0.016**	-0.027***	-0.026***
	(0.009)	(0.008)	(0.007)	(0.008)	(0.008)	(0.010)	(0.007)
Exposure to serious attacks 90 days prior to survey	-0.029***	-0.032***	-0.032***	-0.029***	-0.020**	-0.028***	-0.023***
	(0.009)	(0.009)	(0.008)	(0.009)	(0.008)	(0.009)	(0.007)
Exposure to serious attacks 120 days prior to survey	-0.025**	-0.028***	-0.031***	-0.028***	-0.015*	-0.025***	-0.021***
	(0.010)	(0.009)	(0.008)	(0.009)	(0.008)	(0.009)	(0.007)
Exposure to serious attacks 150 days prior to survey	-0.024**	-0.028***	-0.030***	-0.027***	-0.014*	-0.024***	-0.022***
	(0.009)	(0.009)	(0.008)	(0.008)	(0.008)	(0.009)	(0.007)
Exposure to serious attacks 180 days prior to survey	-0.020**	-0.020**	-0.024***	-0.023***	-0.013	-0.023***	-0.019***
	(0.009)	(0.009)	(0.007)	(0.008)	(0.008)	(0.008)	(0.007)
Observations	329,987	330,439	334,396	332,529	299,103	310,850	309,340
Dependent Variable Mean	0.519	0.619	0.765	0.377	0.367	0.557	0.668

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks n days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included. The sample is restricted to only European Union member countries. We exclude Turkey, Ukraine, Norway, Switzerland, and Iceland. The United Kingdom officially did not leave the EU until 31st January 2020. So, it is a part of this sample.

Table A20: Exposure to terrorism related violence and trust in institutions (including Russia)

	(1) Parliament	(2) Legal System	(3) Police	(4) Politicians	(5) Political Parties	(6) European Parliament	(7) United Nations
Exposure to serious attacks 30 days prior to survey	-0.028*** (0.008)	-0.023*** (0.006)	-0.021*** (0.006)	-0.029*** (0.007)	-0.022*** (0.006)	-0.026*** (0.008)	-0.022*** (0.006)
Exposure to serious attacks 60 days prior to survey	-0.031*** (0.008)	-0.029*** (0.007)	-0.030*** (0.007)	-0.027*** (0.007)	-0.019*** (0.007)	-0.026*** (0.009)	-0.027*** (0.007)
Exposure to serious attacks 90 days prior to survey	-0.030*** (0.008)	-0.032*** (0.008)	-0.033*** (0.007)	-0.029*** (0.008)	-0.021*** (0.007)	-0.026*** (0.009)	-0.024*** (0.006)
Exposure to serious attacks 120 days prior to survey	-0.025*** (0.009)	-0.028*** (0.008)	-0.031*** (0.008)	-0.027*** (0.008)	-0.016** (0.007)	-0.023** (0.009)	-0.021*** (0.006)
Exposure to serious attacks 150 days prior to survey	-0.024*** (0.008)	-0.028*** (0.008)	-0.031*** (0.007)	-0.026*** (0.008)	-0.015** (0.007)	-0.023*** (0.008)	-0.023*** (0.006)
Exposure to serious attacks 180 days prior to survey	-0.019** (0.008)	-0.021*** (0.008)	-0.025*** (0.007)	-0.021*** (0.008)	-0.013* (0.007)	-0.022*** (0.008)	-0.020*** (0.006)
Observations	376,755	377,165	381,838	379,431	341,759	351,638	352,328
Dependent Variable Mean	0.539	0.631	0.765	0.396	0.386	0.561	0.674

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks *n* days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included.

A6 Controlling for serious and total attacks

Tables A21 and A22 show that the association between exposure to terrorist attacks and trust in institutions remains robust when we control for serious terrorist attacks and total terrorist attacks in the past. The results presented in this section indicate that despite frequent occurrences, terrorist attacks continue to cause respondents to lose trust in institutions.

Table A21: Exposure to terrorism related violence and trust in institutions (controlling for serious attacks in the last 3 years)

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	Legal System	Police	Politicians	Political Parties	European Parliament	United Nations
Exposure to serious attacks 30 days prior to survey	-0.028***	-0.023***	-0.020***	-0.029***	-0.021***	-0.025***	-0.022***
	(0.008)	(0.006)	(0.006)	(0.007)	(0.006)	(0.008)	(0.006)
Exposure to serious attacks 60 days prior to survey	-0.031***	-0.029***	-0.028***	-0.027***	-0.018***	-0.025***	-0.026***
	(0.008)	(0.007)	(0.007)	(0.007)	(0.007)	(0.009)	(0.007)
Exposure to serious attacks 90 days prior to survey	-0.029***	-0.032***	-0.030***	-0.030***	-0.020***	-0.026***	-0.022***
	(0.008)	(0.008)	(0.007)	(0.007)	(0.007)	(0.009)	(0.006)
Exposure to serious attacks 120 days prior to survey	-0.024***	-0.028***	-0.029***	-0.027***	-0.015**	-0.022**	-0.020***
	(0.009)	(0.008)	(0.007)	(0.008)	(0.007)	(0.009)	(0.006)
Exposure to serious attacks 150 days prior to survey	-0.023***	-0.027***	-0.028***	-0.026***	-0.014**	-0.022***	-0.021***
	(0.008)	(0.008)	(0.007)	(0.008)	(0.007)	(0.008)	(0.006)
Exposure to serious attacks 180 days prior to survey	-0.019**	-0.020***	-0.022***	-0.021***	-0.012	-0.021***	-0.019***
	(0.008)	(0.008)	(0.007)	(0.008)	(0.007)	(0.008)	(0.006)
Observations	376,755	377,165	381,838	379,431	341,759	351,638	352,328
Dependent Variable Mean	0.539	0.631	0.765	0.396	0.386	0.561	0.674

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks n days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included. Additional control: the number of total serious attacks in the last three years.

Table A22: Exposure to terrorism related violence and trust in institutions (controlling for all attacks in the last 3 years)

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Parliament	**Legal System**	**Police**	**Politicians**	**Political Parties**	**European Parliament**	**United Nations**
Exposure to serious attacks 30 days prior to survey	-0.024***	-0.022***	-0.014**	-0.026***	-0.020***	-0.023***	-0.019***
	(0.007)	(0.006)	(0.006)	(0.006)	(0.006)	(0.007)	(0.006)
Exposure to serious attacks 60 days prior to survey	-0.028***	-0.029***	-0.023***	-0.024***	-0.017**	-0.023***	-0.023***
	(0.007)	(0.007)	(0.006)	(0.007)	(0.006)	(0.008)	(0.006)
Exposure to serious attacks 90 days prior to survey	-0.026***	-0.032***	-0.025***	-0.026***	-0.019***	-0.024***	-0.019***
	(0.008)	(0.007)	(0.007)	(0.007)	(0.006)	(0.007)	(0.005)
Exposure to serious attacks 120 days prior to survey	-0.021**	-0.028***	-0.023***	-0.023***	-0.014**	-0.020**	-0.017***
	(0.008)	(0.008)	(0.007)	(0.008)	(0.007)	(0.008)	(0.006)
Exposure to serious attacks 150 days prior to survey	-0.020**	-0.027***	-0.024***	-0.023***	-0.012*	-0.020***	-0.019***
	(0.008)	(0.008)	(0.007)	(0.007)	(0.007)	(0.007)	(0.005)
Exposure to serious attacks 180 days prior to survey	-0.016**	-0.020***	-0.018***	-0.019**	-0.011	-0.019***	-0.017***
	(0.008)	(0.007)	(0.007)	(0.007)	(0.007)	(0.007)	(0.006)
Observations	376,755	377,165	381,838	379,431	341,759	351,638	352,328
Dependent Variable Mean	0.539	0.631	0.765	0.396	0.386	0.561	0.674

* $p < 0.10$, ** $p < 0.05$, *** $p < 0.01$. Standard errors are clustered at NUTS1 region level and reported in parentheses. Each column presents the impact on an individual's trust in different national and international institutions estimated from separate regressions. The explanatory variable is an indicator variable that takes the value 1 if an individual is exposed to *serious* terrorist attacks *n* days prior to being interviewed. Control variables: age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, unemployment rate, per capita GDP, and population of a country. Within-country survey location and survey date (day, month, and year dummies) fixed effects are included. Additional control: the number of total attacks in the last three years.