# Does terrorism influence anti-immigrant sentiments?

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November 2018

ABSTRACT

Using micro-level data from 32 European countries, we find that an increase in terrorist activities by foreign perpetrators instigates negative sentiments towards immigrants. But the intensity of this adverse impact of terrorism decreases with time. Additionally, our analysis reveals that the effect of terrorism varies across individuals depending on various socio-economic attributes. Terrorism has a stronger negative influence on the residents, if their own country hosts relatively larger number of migrants. Individuals are not affected by terrorist attacks that are carried out perpetrator(s) of the same nationality as the victim(s), or the ones that happened before he/she was interviewed. International terrorism has no impact on one's opinions regarding the LGBT rights, the Government's role in reducing income differences or even whether modern science is competent enough to solve environmental problems.

JEL codes: I3, Z1

Key Words: Terrorism, Attitude, Immigrants

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## 1 Introduction

The rapid growth of intolerance towards immigrants is noticeable across the globe, as is evident from instances such as the insurgence of populist right wing parties in the political map of Europe, Britain voting in favor of Brexit, genocide of the Rohingya Muslims in Myanmar, the impending annulment of DACA (Deferred Action for Childhood Arrivals) in the USA, and finally the introduction of SAF (Securing America's Future) Act. Research finds that anti-immigrant attitude of the voters ensured victory of the right-wing party in Norway (Sørensen 2016), in Germany (Otto and Steinhardt 2014), and in Italy (Barone et al. 2016) on various occasions. Citizens' perspectives towards the immigrants influence not only the election results but other policy decisions of a country (Facchini and Mayda 2008; Facchini et al. 2011; Krishnakumar and Muellar 2012; Miguet 2008; Card et al. 2012; Facchini and Steinhardt 2012; Finseraas 2011) Hence, it is crucial to understand the factors governing such unsympathetic behavior towards immigrants and economists have identified both economic and non-economic determinants of anti-immigrant attitude (Dustman and Preston 2007; O'rourke and Sinnott 2006; d'Hombres and Nunziata 2016).

In this paper, we investigate the factors that contribute to the intolerance of immigrants. Dustman and Preston (2007) describe three channels of the economic system that influence an individual's perception about the impact of immigration to his or her country: a) labor market concern b) welfare concern, and c) racial or cultural concern. Consistent with this framework, Scheve and Slaughter (2001) find that low skilled workers tend to favor restrictive immigration policies. Also, Mayda (2006) concluded that the correlation between an individual's skill and his opinion towards immigrant inflow is conditional upon the relative skill composition of the natives compared to immigrants as well as the country's per capita GDP. Along these lines, there is a concern that large influx of immigrants might financially strain the host country and as a result

affect the welfare benefits available for the natives (Huber and Oberdabernig 2016) or raise their tax burden (Facchini and Mayda 2009). On the other hand, Hainmueller and Hiscox (2007), and Facchini et al. (2013) point out that it is cultural prejudice that plays a critical role in surging anti-immigration bias.

In addition to the channels mentioned above, random shocks in the society, such as terrorist attacks can trigger negative sentiments towards a specific group in the society. This was observed in the aftermath of the 9/11 tragedy, when the surge in anti-Muslim feeling in the United States significantly lowered the relative earnings of Middle Eastern Arab and Afghan, Iranian, and Pakistani men (Dávila and Mora 2005; Kaushal et al. 2007). Moreover, this negative sentiment did not remain confined within the United States; rather it was observed in the European nations as well. Cornelissen and Jirjahn (2012) find that low-skilled Muslim workers in small and medium sized firms in Germany suffered a decline in relative income following the September 11$^{th}$ incident. In Amsterdam, the housing prices in Muslim-dominated neighborhoods dropped after a radical Islam convert had murdered Theo van Gogh (Gautier et al. 2009). Along the same lines, Rabby and Rodgers (2010) find a significant drop in employment of Muslim men following the London bombings of 2005. On the other hand, Åslund and Rooth (2005) conclude that although the anti-Muslim sentiment from the USA had reached Sweden as well, it did not lead to labor market discrimination against this particular minority group. Similar non-discriminatory labor market outcomes were observed for Germany (Braakmann 2007). Law (2011) clarifies the reason behind these apparent discrepancies in labor market results. He argues that the physical distance between an attack's location and the labor market location is crucial and shows that although the 9/11 incident had negligible impact on the United Kingdom labor market, the London bombings had a significantly negative impact. But Braakmann (2010) does not find any evidence of labor market

discrimination following the London bombings or Madrid bombings in their respective countries. Following this literature, it appears highly debatable whether terrorist attacks lead to labor market discrimination, although such incidents can trigger negative sentiments towards a particular group of people (Schüller 2013).

Our paper is a contribution to the area of the literature that analyzes the effects of terrorism on spurring negative sentiments against a certain group of people. More specifically, we study whether extreme violence caused by terrorist attacks can influence an individual's opinion regarding immigrants. We hypothesize that the rise in antagonistic environment for immigrants can be attributed to the rise in fear of being the next victim in a terrorist attack. The micro-level data of around 250,000 individuals of 32 European countries is obtained from the European Social Survey (ESS). There are two reasons behind choosing the European nations as a platform to test our hypothesis. First, they provide a varied sample of individuals with distinct cultural history, along with different socio-economic backgrounds. Second, around 25 percent of all the terrorist attacks carried out by foreign perpetrator(s) since 1970 have occurred in Europe. We obtain the terrorism information from the Global Terrorism Database (GTD), which covers around 150,000 events across the globe since 1970. If terrorist attacks instigate negative attitudes towards immigrants, then the attacks must have been caused by foreigner(s). So, we restrict our study to only those attacks where the nationality of the perpetrator(s) has been identified and it is different from that of the victim(s). We label these attacks as *international* ones. The number of people killed or injured in an attack is used as the measure of terrorism and their impact on individual's attitude towards the immigrants is analyzed.

Both ESS and GTD report the exact date of an interview and an attack respectively. This information enables us to link each individual to certain terrorist attack(s) occurring in his/her

country in the last "n" days.[1] After controlling for a number of individual as well as country attributes, we find that with an increase in number of casualties due to terrorism, the pro-immigrant attitudes significantly decrease. To be precise, a 10 unit rise in number of casualties is associated with around 5 to 6 percent decrease in an individual's pro-immigration attitude and 2 to 2.5 percent drop in one's perception that immigrants have a positive influence over the host country. Additionally, we find a decrease in the value of impact with time - the attacks that took place in the past 2 months from an interview date has much stronger effect compared to the ones that occurred 6 months before.

Gang et al. (2013) find that distressing economic condition can raise racial prejudice, whereas higher educational attainment makes an individual more welcoming towards foreigners. Along the same lines, Mocan and Raschke (2015) argue that an individual's perceived poor economic condition can instigate racist and xenophobic feelings, which again can be exacerbated by lack of education. Additionally, Francois and Magni-Berton (2013) show the role of gender in governing an individual's level of intolerance towards immigrants. In the light of this literature, we explore the role of various micro level socio-economic attributes, such as citizenship status, gender, level of educational attainment, and household income level, in modifying the impact of terrorism on one's psyche. Our results reveal that terrorism does not trigger any anti-immigrant sentiments in the residents, who are either first-generation or second-generation immigrants. We observe that although women are more compassionate towards immigrants, terrorism has a more detrimental effect on their pro-immigrant attitude compared to men. Also, an individual with lower educational attainment is more adversely affected by terrorism compared to one with higher levels of educational. Individuals with low level of household income are found to harbor anti-immigrant

[1] We use different values of "n", such as 60, 120, and 180; and study the impact.

sentiments. The negative effect of terrorism is relatively stronger for the low-income group individuals as well.

We are curious about the effect of terrorism in countries hosting substantial number of immigrants. To study this, we use the country level information on stock of immigrant population, provided by the OECD database. The immigrant population should be high in the countries where the citizens are more positively opinionated towards them. Our analysis reveals similar result. But we intent to study the impact of migrant population size on the effect of terrorism. The results reveal the detrimental effect of terrorism on the residents is intensified if his/her country hosts substantial number of immigrants.

To investigate whether the results are driven by changes in a country's institution as a result of terrorism, rather than the violence brought upon by such incidents, we analyze the impact of neighboring countries' terrorism. After controlling for the effect of own country's terrorism, we find that an individual is negatively influenced by the rise in violence in the nearby neighboring countries. We also study the situation when an individual is exposed to only neighboring countries' terrorist attacks. The results are similar to the previous situation. So, we are suggesting that it is not the unobserved change in a country's institution that prompt our previous results

We conduct two falsification tests to verify whether the results are merely coincidental. First, we utilize the terrorist attacks that happened after the interviews were conducted by ESS. Second, we consider only those incidents that are carried out by preparator(s) of the same nationality as the victim(s). We do the latter to ensure that it is the fear of violence brought around by foreigners that instigate the negative sentiments towards the immigrants. As per our expectations, neither the future nor the domestic attacks influence one's perception towards the immigrants. Also, we conduct placebo tests to ensure that the increase in violence related to

terrorism is not affecting the country in a way that adversely influences the residents' attitudes in general. The results from placebo tests reveal that international terrorism has no influence on one's opinions regarding the LGBT rights, the Government's role in reducing income differences or even whether modern science is competent enough to solve environmental problems.

The rest of the paper is organized as follows – Section 2 describes the data in detail, Section 3 explains our estimation method, Section 4 presents the estimation results, Section 5 is falsification tests, and finally Section 6 provides a conclusion.

## 2 Data

### *European Social Survey*

The micro-level data are obtained from the European Social Survey (ESS) dataset which is a cross-national survey conducted every alternate year since 2002, covering 34 European countries and Israel. We use the data from all 8 rounds - 2002 to 2017, conducted in 32 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, Ukraine, and United Kingdom. We only consider those countries that are surveyed two or more times, which excludes Albania and Kosovo. Israel is removed from our sample not only because it is outside Europe, but also it has a long history of unrest.

To measure an individual's sentiment towards immigrants we select six questions from the survey, which are:

i. *Now, using this card* [card shown by enumerator to the interviewee], *to what extent do you think [country] should allow people of the same race or ethnic group as most [country] people to come and live here?*"

ii. *How about people of a different race or ethnic group from most [country] people?*

iii. *How about people from the poorer countries outside Europe?*

iv. *Would you say it is generally bad or good for [country]'s economy that people come to live here from other countries?*

v. *Would you say that [country]'s cultural life is generally undermined or enriched by people coming to live here from other countries?*

vi. *Is [country] made a worse or a better place to live by people coming to live here from other countries?*

For the first 3 questions, the "card shown by enumerators" consists of four answer choices - *Allow many to come and live here*; *Allow some*; *Allow few*; *Allow none*. For the last 3 questions, the interviewee picks a number from a scale of 0 to 10 with 0 being *Bad for the economy*, and 10 being *Good for the economy*. We convert these responses to binary ones. When an individual chooses "Allow many to come and live here" or "Allow some", we record the response as 1. Whereas, if an individual chooses "Allow few" or "Allow none", then it is recorded as 0. We follow this rule the first 3 questions. For the next 3 questions, we generate an indicator variable for each of the 3 questions that take the value of 1 when an individual selects 5 or any number larger than 5. In case the respondent picks a number lower than 5, the indicator variable stakes the value 0.

Table 1 describes the summary statistics of all the outcome variables, explanatory variables, individual and country level control variables. Around 69 percent of the respondents think that their country should welcome immigrants of the same race/ethnic group as the majority.

About 54 percent think that immigrants from different race/ethnic group should be welcomed. But only 50 percent would like to allow immigrants from poorer countries outside Europe. Around 63 percent of the respondents consider that immigrants are good for the economy. An even larger proportion, almost 71 percent, feel that their cultural life is "enriched" by immigrants, whereas 65 percent believe that immigrants make their country a better place.

To understand how the attitudes towards immigrants vary across different countries, we calculate the country level weighted average from the individual responses.[2] The choropleth maps[3] provided in Figures 1 through 6 help us to visualize the variation, where the darker shade portrays a higher degree of pro-immigration attitude. Table 2 provides some of the information used to generate the maps. It shows that only 38 percent of Greek people want their country to allow immigrants from the same race or ethnicity as the majority, whereas 90 percent of Swedish people are welcoming immigrants of the same group. Similar variation can be observed when the decision is regarding immigrants from different race or ethnicity – 16 percent of the Greeks want to allow such immigrants compared to 87 percent Swedish people. On the other hand, when it comes to opinions regarding the effect of immigration, around 80 to 90 percent of the Icelandic people express a positive sentiment as opposed to only 30 to 40 percent of Greek people. Looking at Table 2, we can say that the Scandinavian countries are relatively more welcoming towards immigrants compared to the rest of Europe.

To control for an individual's socio-economic characteristics in the regression models, we use the demographic attributes reported by the ESS such as – age, age squared, gender, religion, household income, level of education, employment status, marital status, household size, and area

[2] ESS advises the use of both population and design weight while comparing the data of two or more countries and with reference to their averages. The combined weight is obtained by simply multiplying the two weights.
[3] A map that uses differences in shading, coloring, or the placing of symbols within predefined areas to indicate the average values of a property or quantity in those areas.

of living. Table 1 shows that the average age of the respondents is around 50 years, with almost 53 percent being female. Fifty three percent individuals are married, 23 percent single, and 23 percent fall in the "other type of marital status" group including widowed, divorced or separated individuals for. Based on the number of people living in a particular household, we denote the size to be small if three or fewer people regularly live in that house as a household member, and large when there are more than three members. About 73 percent of the households are classified as small ones, while the rest are large households. We employ the information of an individual's main activity in the last 7 days.

The respondents are assigned to one of the five groups depending on their educational attainment – primary, lower secondary, upper secondary, post-secondary, and tertiary. The categorization is done based on the International Standard Classification of Education (ISCED), as maintained by the United Nations Educational, Scientific and Cultural Organization (UNESCO). We create two groups – one with low education, completed the primary or lower secondary level; and the other with high education, who have completed the upper secondary, post secondary or tertiary level. According to our definition, 72 percent have received high level of education.

While collecting information on household income, for the first 3 rounds, ESS created 12 income brackets and asked an interviewee to choose one of the groups depending on his/her net total household income. From round 4 onwards the net household income categories created by ESS are based on the deciles of the country-round-specific household income distribution. For some countries the household income is reported separately. In order to evade the inconsistency problem across rounds and also across countries, we have created a new household income variable using the available information. The values of this variable correspond to the quintiles to which

the respondent's household income belongs in his/her own country. The quintiles are based on the weighted (using survey design weights for each country-round) country-round-specific distributions. If an individual's household income falls in the first or second quintile we categorize them under low income, whereas if one's household income is in the third, fourth or fifth quintile we consider that as high income.

ESS categorizes respondents into one of the following groups – working a paid job, student, involved in household work, part of community or military services, unemployed, retired, disabled, or not in labor force. Almost 51 percent of the people reported that they are engaged in some paid work, 24 percent are retired, 6.5 go to school, and 4 percent are unemployed. We generate the fifth category – "other type of engagements" by combining household work, community or military services, disabled, and not in labor force.

We also control for an individual's religious affiliation. The sample consist of about 56 percent Christians, while 41 percent people expressed that they do not follow any denomination. We combine the other reported religions, such as Islam, Judaism, Eastern religions, and other non-Christian religions under the "Other" group. We are also interested in the area a respondent resides. He/she can choose from the following five categories – a big city, suburbs or outskirts of big city, town or small city, country village, and farm or home in countryside. 31 percent of the sample inhabit in a town, followed by 30 percent in village, and 20 percent in a city.

For some of the specifications, we utilize the information whether an individual was born in the same country as he/she is being interviewed. Ninety-one percent of the interviewed persons are born within the country. Eighty-five percent of the respondents reported that both their father and mother were born in the same country.

***Terrorism Data***

The terrorism information is obtained from the Global Terrorism Database (GTD), which defines terrorist attacks as "the threatened or actual use of illegal force and violence by a non-state actor to attain a political, economic, religious, or social goal through fear, coercion, or intimidation". Hence, any violent incident is listed as an act of terrorism if it satisfies the following traits:

1) The incident must be intentional.
2) The incident must entail some level of violence or immediate threat of violence.
3) The perpetrators of the incidents must be sub-national actors.

Following these criteria, GTD reports detailed information on more than 150,000 terrorist events from all over the world covering a period of 1970 to 2016. As we are analyzing the effect of terrorism on anti-immigrant attitude, it is crucial to differentiate the attacks based on the nationality of the perpetrator(s) and that of the target(s)/victim(s). GTD identifies the perpetrator nationality for groups or organizations, not for individual ones. For cases where the perpetrator group is unidentified, or the attack was carried out by unaffiliated individuals, the nationality of the perpetrator group is labelled "unknown". An attack is categorized international, if the nationality of the perpetrator group differs from the nationality of the target(s) or the victim(s). In cases where perpetrator groups represent non-contiguous contested territory (e.g. Corsica, Northern Ireland), the nationality of the perpetrator group is coded as the parent country and attacks against the parent country are considered as domestic. We restrict our research sample to 1,410 international attacks conducted within a time period of 2001 to 2016. The countries that experienced such incidents and were also included in the ESS in are Austria, Belgium, Czech Republic, Finland, France, Germany, Greece, Ireland, Italy, Netherlands, Spain, Sweden, Switzerland, Turkey, and United Kingdom. Table 3 presents the annual number of terrorist attacks, the number of people killed and wounded in these incidents for each of these 15 countries. We use

the number of casualties – sum of number of people killed and wounded, as the main explanatory variable.

***Country level attributes***

We also control for the time-varying country attributes. They have been taken from the World Development Indicators (WDI) dataset compiled by the World Bank. The WDI dataset provides information on various country attributes from 1960 to 2016. We consider three time-variant country attributes - the population, the rate of unemployment and the per capita GDP. The unemployment rate reported here is provided by the International Labor Organization (ILO). The per capita GDP numbers are PPP adjusted (in constant 2011 international $) and expressed in 10,000 units, whereas the population numbers are expressed in millions. As the numbers in Table 1 indicate, the country level average of annual GDP per capita is around $37,000; while that of annual population is around 21 million. On average, the annual unemployment rate is around 8 percent for a country. Other country level attributes, such as Ethno-linguistic fragmentation, Polity IV, Individualism index, the legal origin, the governance related indicators, the Freedom house measures do not change considerably over a small span of time as ours. As we are already including country fixed effects, so we do not control for these time invariant attributes.

***Immigrant information***

To understand whether the terrorism induced negative sentiments towards immigrants is influenced by presence of immigrants, we utilize both the stock of immigrant population in a country. We obtain this information on immigrants from the OECD database. This database reports the immigrant population for 24 countries[4] and till 2015. The summary statistics reported in Table

[4] The 24 countries are Austria, Belgium, Czech Republic, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Iceland, Ireland, Italy, Latvia, Netherlands, Norway, Poland, Portugal, Slovakia, Spain, Sweden, Switzerland, Turkey, and United Kingdom.

1 indicate that on average, for every 1,000 citizens in a host country, there are 72 immigrants residing in that country in our research sample.

GTD reports the exact date and location a terrorist attack. ESS documents the dates of all the interviews. This enables us to match each individual to the terrorist attacks that happened in his/her country in the last "n" days and use the number of casualties from the attack(s) as the main explanatory variable.

## 3 Empirical framework

### *Benchmark Model*

We use the following model:

$$Attitude_{irct} = \alpha + \beta\ Terrorism_{ct-n} + X_{irct}\ \delta + K_{ct}\ \eta + \mu_r + \lambda_t + \gamma_m + \varepsilon_{irct} \qquad (1)$$

where $Attitude_{irct}$ captures individual *i*'s attitude towards immigrants, who lives in region *r* of country *c*, and interviewed on date *t*. For each country *c* ESS reports *r*, where an individual resides. From round 4 onwards, ESS follows the NUTS levels to report the regions.[5] But the level of NUTS regions varies across different survey rounds.[6] In order to maintain consistency, we use NUTS 1 level as the "region" for ESS data for all countries and across all 8 rounds. $Attitude_{irct}$ is denoted by six different outcome variables – "Allow many immigrants of same race/ethnic group as majority", "Allow many immigrants of different race/ethnic group as majority", "Allow many immigrants from poorer country", "Immigration good for economy", "Cultural life enriched by immigrants", and "Immigrants make country better place". Each outcome variable is binary and takes the value of 1 if the response is categorized as affirmative and 0 if it is negative. In this

[5] NUTS or Classification of Territorial Units for Statistics (NUTS; French: *Nomenclature des unités territoriales statistiques*) is a geocode standard for referencing the subdivisions of countries for statistical purposes.
[6] For example, ESS reports NUTS 1 level regions in ESS4, and NUTS 2 level from ESS5 onwards. (http://www.europeansocialsurvey.org/data/multilevel/guide/essreg.html)

model, $Terrorism_{ct\text{-}n}$ is measured by the number of casualties, i.e. killed or injured in terrorist attacks occurring in country *c* in the last "*n*" days from interview date *t*. We use different values of *n*, such as 60, 120, and 180 days.[7] For example, if an individual is interviewed on 1st December 2010 in France, then we are investigating the effect of the terrorist attacks in France in the last 2 months of October and November, when *n* is 60. Vector X consists of individual characteristics such as age, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, and household income. Vector K consist of time variant country attributes such as the unemployment rate, per capita GDP, and population.

We include NUTS 1 level region fixed effects ($\mu_r$)[8], survey year ($\lambda_t$)[9] and survey month ($\gamma_m$) dummies. The standard errors are clustered at the year-by-country level. We also weight the regression by "design weight" to rectify the error from unequal probabilities of selection due to the sampling design. In this model, an individual *i* residing in a region *r* of country *c* is affected by the same number of casualties related to terrorist attacks in the last ($t - n$) days occurring in country c, as another individual *j* ($j \neq i$) in another region *q* ($q \neq r$) from the same country *c*.

***Impact of personal attributes on effect of terrorism***

We focus on finding out how the reaction to terrorism varies across individuals depending on different micro and macro level attributes. The following model is used for this purpose:

$$Attitude_{irct} = \alpha + \beta_1 (Terrorism_{ct\text{-}n} * D_{irct}) + \beta_2 Terrorism_{ct\text{-}n} + \beta_3 D_{irct} + X_{irct} \delta + K_{ct} \eta + \mu_r + \lambda_t + \gamma_m + \varepsilon_{irct} \quad (2)$$

where $D_{irct}$ denotes different personal attributes like citizenship status of a respondent, gender, educational qualification, and household income level. $D_{irct}$ is a dummy variable that takes the value

[7] The point estimates are close to zero and insignificant after $n = 180$ days.
[8] NUTS 1 level regions refer to different administrative subdivisions for different countries. For example, NUTS 1 level region for Denmark refers to the whole country, whereas they refer to the states in Germany.
[9] The years from 2002 to 2017.

1 if an individual is the following - not a first generation; not a second-generation migrant; female, has attained primary or lower secondary level of education only; reports his/her household income that falls in the first and second quintile[10]. *Terrorism* is measured by the number of casualties in the same way as the benchmark model. Likewise, we control for the same individual and the country level attributes and include the region and survey year and month fixed effects. The standards errors are clustered at the year-by-country level.

***Impact of presence of migrants on effect of terrorism***

To estimate the impact of presence of migrants in a country on the effect of terrorism on the host country's residents, we use equation (2). In this case, instead of $D_{irct}$, we use $M_{ct}$, where M measures the stock of immigrant population in a country. We divide the stock of immigrant population by that country's population and use the per capita numbers while estimating the regressions. The other specifications of the estimation equation are same as explained in the previous sub section.

## 4 Results

***Benchmark Model***

Table 4 presents the results of the benchmark model obtained by estimating equation (1). Here, we use the number of casualties related to international terrorist attacks occurring in the last 60 days from an interview date as the main explanatory variable, and name it *Casualties60*. The first 3 columns deal with a respondent's judgement on whether his/her country should allow immigrants from different groups, such as - same race/ethnicity as majority (Column 1), different race/ethnicity as majority (Column 2), and poorer country (Column 3). The last 3 columns consider an individual's perception regarding immigrants' influence on host country's economy (Column

[10] Each personal attribute is implemented in a different regression and its impact is estimated on the effect of terrorism on each of the 6 immigrant-related attitudes.

4), cultural life (Column 5), and overall condition (Column 6). Besides including individual and country level attributes, we include NUTS 1 level region fixed effects and survey year and month fixed effects. The standard errors are clustered at the year-by-country level. We find that a rise in violence related to terrorism significantly increases an individual's anti-immigrant attitude. With a 10 unit rise in casualties, one's opinion regarding allowing more immigrants decreases by 3 to 4 percentage points (5 to 6 percent). But terrorism is found to have relatively smaller impact on one's impression about the positive influence of immigrants on the host country's economy, culture and the country as a whole. When the casualties increase by 10 units an individual's positive notion about immigrants' influence reduces by 1 to 2 percentage points (2 to 2.5 percent). Interestingly, the magnitude of the coefficients exhibit that with increase in violence related to international terrorism, people become much more unaccepting towards the immigrants than they consider immigrants to do harm to the host country's economy or culture or overall condition. The natives simply tend to prefer stricter immigration rules because of rising terrorism.

Table 4 also reports how an individual's point of view regarding immigrants varies according to his/her socio-economic background. Age has a quadratic relationship with an individual's attitude towards immigrants. The results show that women tend to be relatively more sympathetic towards immigrants than men. Both education and household income are important personal attributes that shape one's attitude. Here the coefficients reveal that lower levels of educational attainment and lower household income make one to gravitate more towards harboring negative sentiments towards immigration. Compared to the individuals who do not follow any religious denomination, followers of Christianity feel more strongly against immigrants. We can also see that individuals with paid jobs, retired or unemployed express relatively more adverse opinion towards welcoming the immigrants or regarding their contribution to the host country,

compared to the students. We also observe that individuals residing in a city or town are more tolerant towards immigrants than those living in a village, farm or in the suburbs. Another conclusion is that countries with higher rate of unemployment influence their residents in an adverse way when it comes to their immigration related attitude. We investigate multiple outcomes in Table 4 assess different but related individual attitudes towards immigrants. Hence, we adjust the p-values of the *Casualties60* for multiple hypothesis testing (Newson 2010, Benjamini and Yekutieli 2001). The adjusted p-values, following both Simes and Hochberg correction, reported in the footnote of Table 4, affirm that our inference is not altered.

We are also interested in understanding how long the effect of terrorism influences one's perception. So, we estimate the benchmark model using number of casualties related to terrorist attacks occurring the last 120 days, and 180 days. Table 5 presents the results of the regressions using *Casualties120* and *Casualties180* as the explanatory variables, along with the previous ones with *Casualties60.* The coefficients reveal that the magnitude of the impact diminishes with time. Violence related to the attacks occurring in the last 60 days has a much stronger effect on people's attitude towards the immigrants compared to the ones occurring 120 days before. As the number of days gap increases to 6 months, we do not find any significant impact of terrorism on anti-immigrant attitude.

***Impact of person attributes on effect of terrorism***

Tables 6 and 7 report the results from estimating equation (2). Table 6 considers different individual attributes that can amplify or mitigate the effect of terrorism on an individual's attitude towards immigrants. Panel A utilizes the information regarding the birthplace of a respondent. We can observe that individuals who are born in the same country as they are residing in express negative opinion towards immigrants. Also, the adverse effect of terrorism is significantly

magnified for this group of people. Note that those who were born in a different country and migrated here are not at all negatively affected by international terrorism.

The estimation model of Panel B considers those individuals none of whose parents migrated to their residing country. This group also exhibits similar attitude towards immigrants as the previous one. Not only they assert anti-immigrant sentiments, they are also significantly more influenced by terrorism committed by foreign perpetrators.

In Panel C presents the coefficients from estimating the differential behavior of men and women in this scenario. As we can see, women are more welcoming towards immigrants and harbor positive opinion. But they are more sensitive to the effect of terrorism. As casualties increase, they are significantly more affected by that and demonstrate anti-immigrant attitudes.

In Panel D reports the results from studying the impact of education. We categorize the respondents into the two groups – one with high educational qualification and the other with low educational qualification.[11] Note that people with lower levels of educational attainment not only express anti-immigrant sentiments but are also significantly more affected by terrorism. Those with higher educational attainment are almost not influenced by terrorism.

In Panel E, we are looking at the influence of household income. People who report low levels of net household income also demonstrate anti-immigrant attitude.[12] But we do not find any differential impact of terrorism for the two groups of high and low income.

***Impact of presence of migrants on effect of terrorism***

To investigate how the presence of migrants in a country can influence the adverse effect of terrorism on its residents, we estimate equation (2), where $M_{ct}$ measures the per capita stock of

[11] Individuals with Primary or Lower secondary level of education are grouped as ones with low education, while those with Upper secondary, Post secondary or Tertiary level of education are grouped as one with high education.
[12] If the reported net total household income falls in the first or second quintile, then it is categorized as low income.

immigrant population in a country and present the results in Table 7. The coefficients indicate that an increase in immigrant population among the citizens has a positive influence on the host country's residents' attitude. But we find that the residents are more adversely impacted by the terrorism inflicted violence.

***Extension***

While analyzing the impact of international terrorism, one concern is that it might not be the terrorist attacks directly causing an increase in anti-immigration attitude. Rather it is some institutional change caused by the attacks that is leading to an increased negative sentiment towards the immigrants. To check this, we analyze whether the terrorist attacks occurring in the neighboring countries create any impact on the anti-immigrant attitude of an individual who does not reside in any of these countries. For this analysis, we only consider those countries that share a common geographical border with the *source* country.[13] We aggregate the number of terrorism-related casualties from these neighboring countries. For example, Spain has 5 border sharing neighbors - Morocco, Andorra, France, Portugal, and Gibraltar. Among these 5 neighbors France, Morocco, and Portugal have encountered terrorist attacks within our timeline. We aggregate the number of casualties from terrorist attacks in these 3 countries occurring in the last 60, 120, and 180 days from an interview date occurring in the source country. This enables us to match an individual interviewed in Spain to the terrorist attacks occurring in Spain in the last *n* days and also to the ones happening in any one or more of the neighboring countries in the last *n* days. Table 8 presents the results from estimating the effect of neighboring countries' terrorism on an individual's attitude towards immigrants, after controlling for the impact of his/her own country's

[13] We consider the same 32 *source* countries as used in our benchmark model - 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, Ukraine, and United Kingdom.

terrorism. Here, we report the coefficients related to the neighboring countries' terrorism-related casualties only.

Next, we consider only those individuals, who are not exposed to any terrorist attacks in their own country in the last *n* days, since they were interviewed. The coefficients reported in Table 9, reveal the effect of international terrorism occurring in the neighboring countries only. As the value of *n* changes, the size of research sample changes as well. The results from both the tables show that the magnitude of impact is smaller when we consider the neighboring countries' terrorism-related casualties as the main explanatory variable, but there is a significant decrease in pro-immigrant attitude because of an increase in terrorism. Hence, we can conclude that it is the terrorist attacks conducted by foreign perpetrators that provoke anti-immigrant attitudes in people, and not the institutional change in response to the attacks.

**5 Falsification Tests**

We have carried out two falsification tests. One, we use the casualties from future terrorist attacks as the explanatory variable. So, instead of going "n" days back from an ESS interview date, we go "n" days ahead. For example, if an individual was surveyed on 1st December 2010 in France, then we are investigating the effect of the terrorist attacks in France in the next 2 months of December 2010 and January 2011. Here, we are analyzing the effect of some incident that happened after a person was surveyed by the enumerators of ESS. The results presented in Table 10, consistent with our expectation, show that the terrorist attacks of a future date do not have any impact on an individual's attitude towards immigrants. the point estimates are close to zero and are not significant.

Second, we want to ensure that it is the fear of foreigners causing violent incidents that is driving up the anti-immigrant attitude among the residents. So, we use those terrorist attacks that are categorized as domestic attacks.[14] This implies that the perpetrator(s) of these domestic attacks are not of foreign nationality. The results in Table 11 indicate that there is no negative impact of domestic terrorism on an individual's perception towards immigrants. The residents are adversely affected only when the attacks are caused by perpetrators of different nationality.

***Placebo treatment***

Here, we implement placebo tests for the treatment. If the results presented in the previous section are spurious, then terrorism should trigger negative sentiments among the residents in general. We try to capture this, by utilizing one's opinion regarding the following 3 issues -

i. *Gays and lesbians free to live life as they wish*
ii. *Government should reduce differences in income levels*
iii. *Modern science can be relied on to solve environmental problems*

For all the three questions, the answer choices provided are – agree strongly, agree, neither agree nor disagree, disagree, and disagree strongly. We convert the responses to all three questions to binary ones, where the value is 1 if an individual chooses "agree strongly" or "agree"; whereas it is 0 is the choice is "neither agree nor disagree" or "disagree" or "disagree strongly". ESS documents the responses of the first two questions for all the 8 rounds. But the last question was included in the first 5 rounds only. To present a consistent analysis, we restrict the sample for this section to the first 5 rounds only. Table 12 presents the results where the dependent variables are the aforementioned questions. As we can observe, there is no significant impact of international terrorism on an individual's opinion regarding the LGBT rights, the Government's role in reducing

[14] Following GTD's definition, an attack is domestic if the nationality of the perpetrator group is same as the nationality of the target(s)/victim(s).

income differences or even whether modern science is competent enough to solve environmental problems. These results affirm that terrorism adversely affects one's opinion towards immigrants only.

## 6 Conclusion

It is well established in the literature that extreme violence can alter the preference of a rational human being. In this paper, we study how extreme violence inflicted by terrorist attacks can prejudice an individual against a certain group of people - specifically, immigrants. We conclude that when the residents of a country are more exposed to international terrorism, not only their skepticism towards welcoming more immigrants increase, they also express negative opinions regarding the effect of immigration. We find that an individual's demographic characteristics such as citizenship status, gender, education level, and household income earned, can amplify or alleviate the impact of terrorism on one's attitude. An individual who is himself/herself a first-generation or second-generation immigrant is not influenced by the terrorism. Although women are found to be more sympathetic towards immigrants, terrorism-related violence affects them more adversely than men. Our analysis indicates that terrorism has less detrimental effect on a more educated person, or one with higher level of income. Moreover, when a country hosts substantial number of immigrants, the residents are more threatened by a rise in terrorism, and express stronger negative sentiments.

**Table 1: Descriptive Statistics**

| Variables | Mean | Std. Dev. | N |
|---|---|---|---|
| **Attitude towards Immigrants** [a] | | | |
| Allow many immigrants of same race/ethnic group as majority | 0.687 | 0.464 | 243,075 |
| Allow many immigrants of different race/ethnic group as majority | 0.539 | 0.498 | 242,878 |
| Allow many immigrants from poorer country | 0.499 | 0.500 | 242,319 |
| Immigration good for economy | 0.634 | 0.482 | 242,172 |
| Cultural life enriched by immigrants | 0.715 | 0.451 | 242,884 |
| Immigrants make country better place | 0.650 | 0.477 | 247,746 |
| **Individual Attributes** [a] | | | |
| Age | 50.22 | 42.57 | 247,746 |
| Female | 0.525 | 0.499 | 247,746 |
| **Marital Status** | | | |
| Married | 0.529 | 0.499 | 247,746 |
| Single | 0.232 | 0.422 | 247,746 |
| Other (Widowed, Divorced, Separated) | 0.228 | 0.419 | 247,746 |
| **Household size** | | | |
| Small (3 or less) | 0.732 | 0.443 | 247,746 |
| Large (more than 4) | 0.268 | 0.443 | 247,746 |
| **Level of education** | | | |
| High education (Tertiary, Post secondary, Upper secondary) | 0.717 | 0.450 | 247,746 |
| Low (Primary, Lower secondary) | 0.281 | 0.450 | 247,746 |
| **Household income** | | | |
| High income (belong to third, fourth, and fifth quintile) | 0.629 | 0.483 | 247,746 |
| Low income (belong to first and second quintile) | 0.371 | 0.483 | 247,746 |
| **Main activity in last 7 days** | | | |
| Working (paid work) | 0.512 | 0.500 | 247,746 |
| Student | 0.065 | 0.194 | 247,746 |
| Unemployed | 0.039 | 0.430 | 247,746 |
| Retired | 0.244 | 0.347 | 247,746 |
| Disabled, Military, Household work, not in labor force, other | 0.140 | 0.247 | 247,746 |
| **Religion** | | | |
| No denomination | 0.405 | 0.491 | 247,746 |
| Christianity | 0.559 | 0.496 | 247,746 |
| Islam, Judaism, Eastern religions, other non-Christian religions | 0.036 | 0.186 | 247,746 |
| **Area of living** | | | |
| Urban (city, town) | 0.507 | 0.500 | 247,746 |
| Rural (suburb, village, farm) | 0.493 | 0.500 | 247,746 |
| **Birth country** | | | |
| Respondent's both parents are born in survey country | 0.855 | 0.352 | 247,746 |
| Respondent born in survey country | 0.915 | 0.278 | 247,746 |

**Table 1** *Concluded*

| Variables | Mean | Std. Dev. | N |
|---|---|---|---|
| **Terrorism information** [b] | | | |
| **Casualty (Killed + Wounded) (divided by 10)** | | | |
| Number of casualties in last 60 days | 0.024 | 0.249 | 247,746 |
| Number of casualties in last 120 days | 0.040 | 0.320 | 247,746 |
| Number of casualties in last 180 days | 0.076 | 0.672 | 247,746 |
| **Country level attributes** [c] | | | |
| GDP per capita (in 10,000 USD) | 3.73 | 1.34 | 290 |
| Population (in million) | 20.97 | 24.52 | 290 |
| Unemployment rate (ILO definition) | 7.78 | 3.64 | 290 |
| **Information on immigrants** [d] | | | |
| Per capita stock of immigrant population | 0.0720 | 0.0524 | 216 |

The statistics above reflect our research sample, from 32 European countries from 2002 to 2017.
[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] OECD Database (https://stats.oecd.org/)

**Table 2: Country averages of immigration-related attitudes**

| **Allow *many* immigrants of *same* race/ethnic group as majority** | | **Allow *many* immigrants of *different* race/ethnic group as majority** | | **Allow *many* immigrants from *poorer* country** | |
|---|---|---|---|---|---|
| Greece | 0.379 | Cyprus | 0.115 | Cyprus | 0.083 |
| Turkey | 0.428 | Greece | 0.158 | Greece | 0.150 |
| Portugal | 0.441 | Hungary | 0.198 | Hungary | 0.150 |
| Czech Republic | 0.472 | Turkey | 0.301 | Latvia | 0.245 |
| : | | : | | : | |
| Denmark | 0.815 | Lithuania | 0.647 | Poland | 0.631 |
| Switzerland | 0.829 | Norway | 0.665 | Norway | 0.648 |
| Sweden | 0.909 | Iceland | 0.748 | Iceland | 0.755 |
| Iceland | 0.931 | Sweden | 0.871 | Sweden | 0.854 |
| **Immigration good for economy** | | **Cultural life enriched by immigrants** | | **Immigrants make country a better place** | |
| Greece | 0.384 | Greece | 0.369 | Greece | 0.329 |
| Cyprus | 0.429 | Cyprus | 0.371 | Turkey | 0.435 |
| Turkey | 0.445 | Turkey | 0.443 | Cyprus | 0.443 |
| Hungary | 0.448 | Czech Republic | 0.500 | Czech Republic | 0.485 |
| : | | : | | : | |
| Norway | 0.751 | Luxembourg | 0.859 | Denmark | 0.777 |
| Switzerland | 0.804 | Sweden | 0.887 | Poland | 0.813 |
| Luxembourg | 0.821 | Iceland | 0.910 | Sweden | 0.842 |
| Iceland | 0.833 | Finland | 0.914 | Iceland | 0.918 |

The country level averages are weighted averages of the individual responses, using both the population and design weight. For each variable, after arranging all the 32 countries in ascending order, only the top four and the bottom four are presented here.

**Figure 1 Country level average: Allow many immigrants of same race/ethnic group as majority**

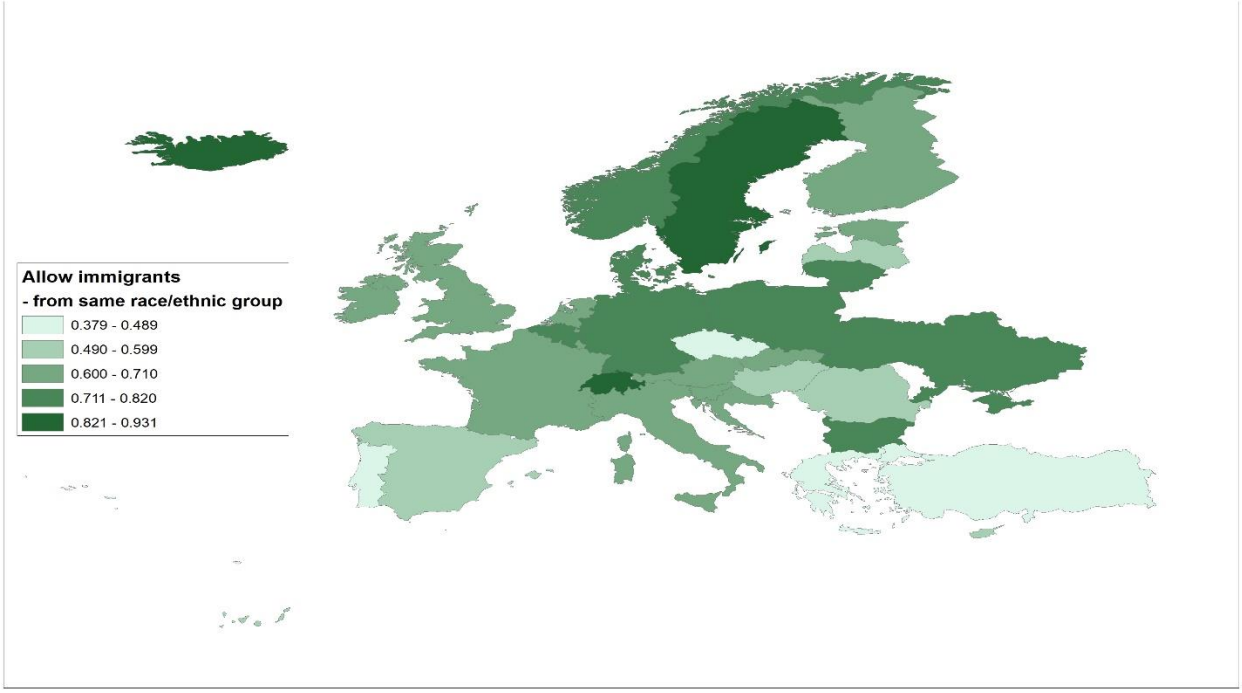


**Figure 2 Country level average: Allow many immigrants of different race/ethnic group as majority**

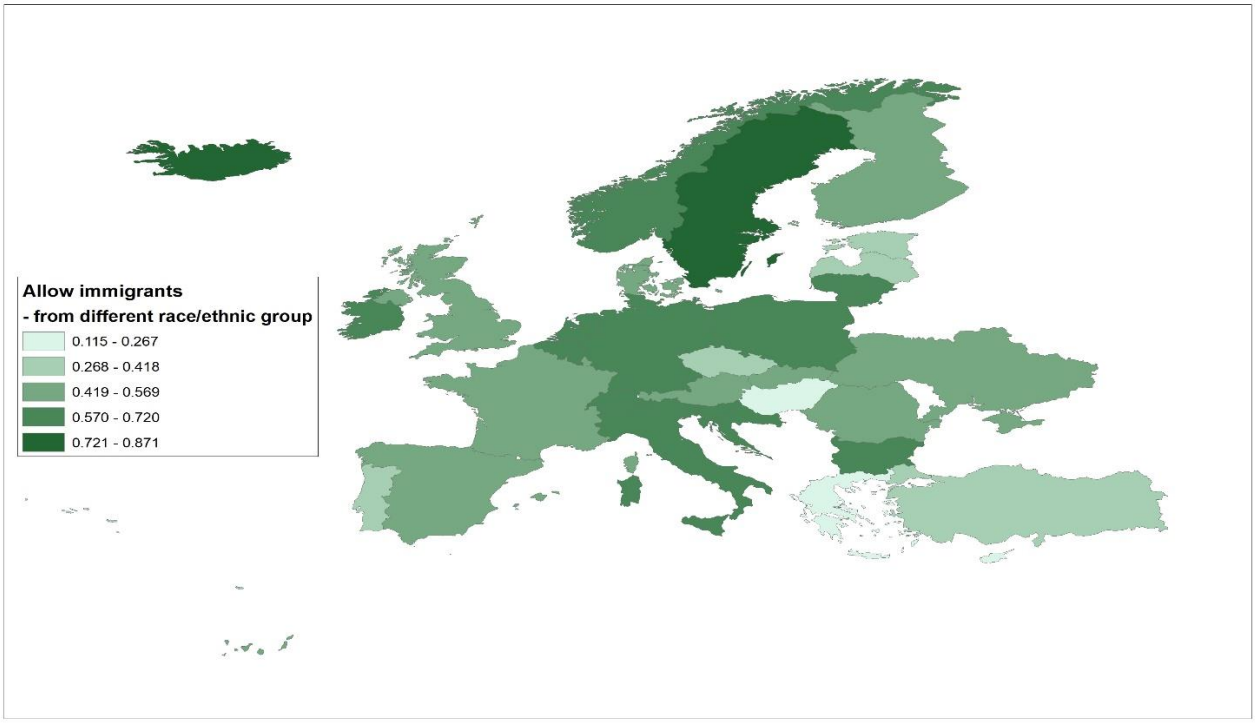

**Figure 3 Country level average: Allow many immigrants from poorer country**

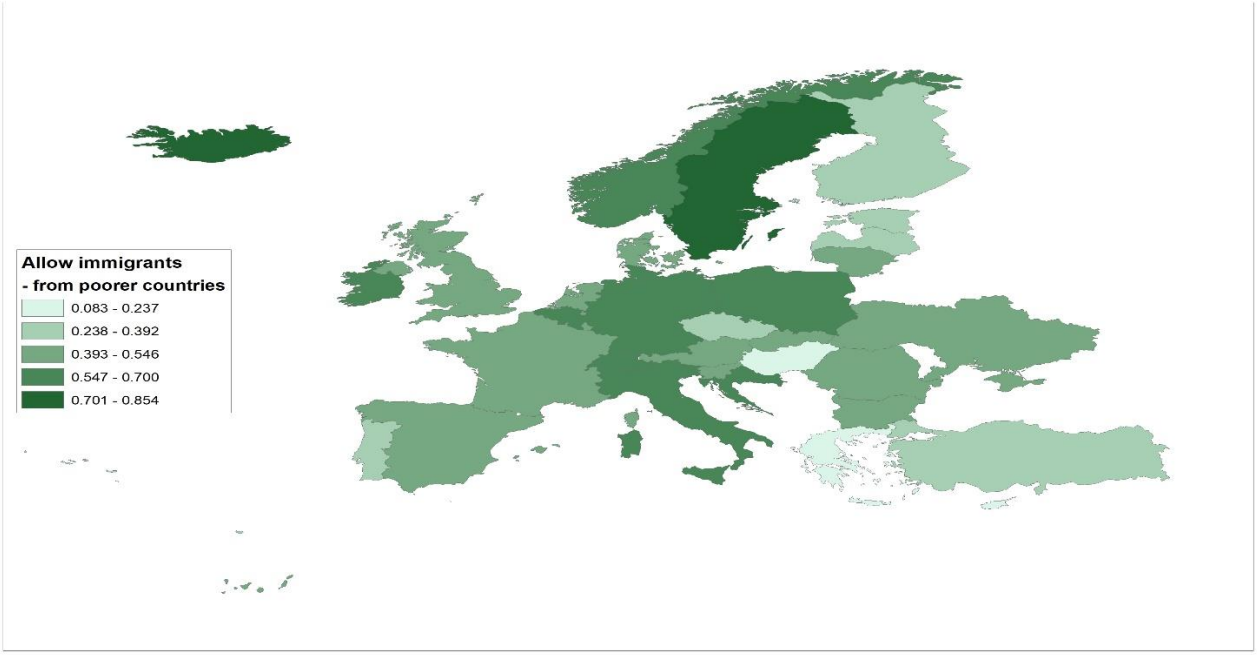


**Figure 4 Country level average: Immigration good for economy**

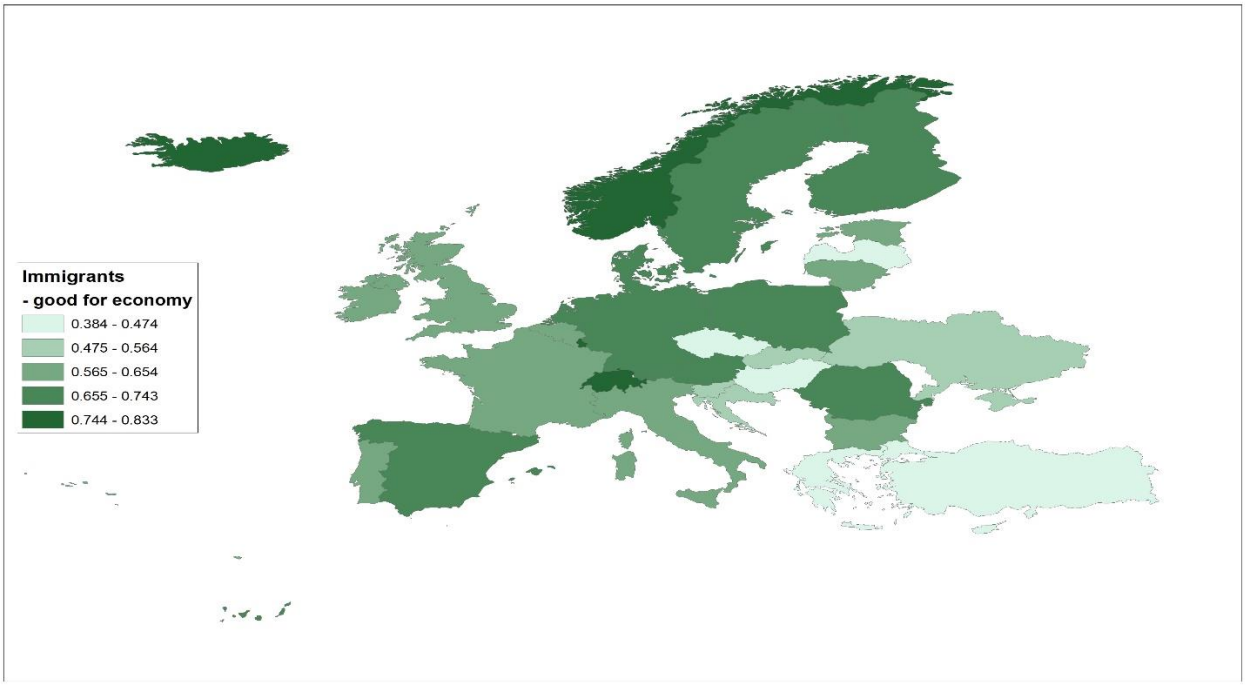

**Figure 5 Country level average: Cultural life enriched by immigrants**

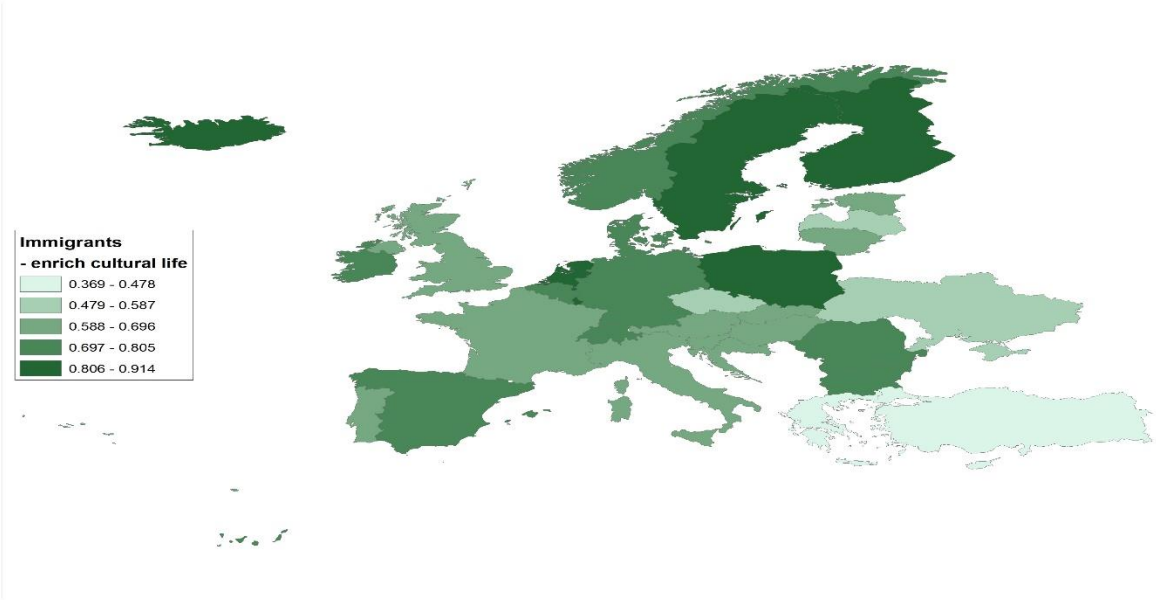


**Figure 6 Country level average: Immigrants make country better place**

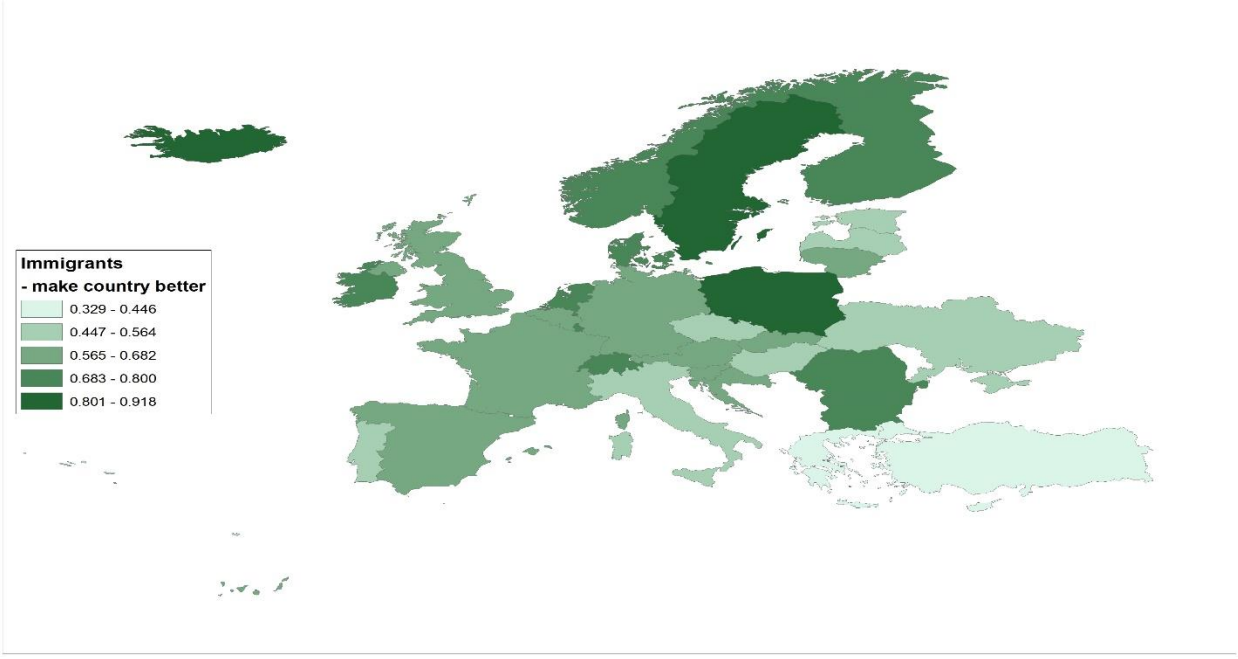

**Table 3: Annual country level information on terrorism**

| Country | Year | Number of attacks | Number of people killed | Number of people wounded |
|---|---|---|---|---|
| Austria | 2016 | 1 | 0 | 0 |
| Belgium | 2014 | 1 | 4 | 0 |
| Belgium [x] | 2016 | 2 | 35 | 270 |
| Czech Republic | 2014 | 1 | 0 | 0 |
| Finland | 2016 | 1 | 0 | 0 |
| France | 2006 | 4 | 0 | 0 |
| France | 2007 | 2 | 2 | 3 |
| France | 2010 | 1 | 0 | 0 |
| France | 2011 | 2 | 0 | 1 |
| France | 2013 | 2 | 0 | 1 |
| France | 2014 | 2 | 0 | 0 |
| France [y] | 2015 | 11 | 149 | 428 |
| France | 2016 | 1 | 0 | 0 |
| Germany | 2002 | 1 | 0 | 2 |
| Germany | 2003 | 1 | 0 | 0 |
| Germany | 2004 | 2 | 1 | 22 |
| Germany | 2005 | 2 | 2 | 0 |
| Germany | 2006 | 3 | 2 | 0 |
| Germany | 2010 | 1 | 0 | 0 |
| Germany | 2011 | 1 | 0 | 0 |
| Germany | 2014 | 1 | 0 | 0 |
| Germany | 2015 | 3 | 0 | 1 |
| Germany | 2016 | 1 | 0 | 1 |
| Greece | 2009 | 1 | 0 | 0 |
| Ireland | 2003 | 1 | 0 | 0 |
| Ireland | 2010 | 2 | 0 | 1 |
| Ireland | 2011 | 1 | 1 | 0 |
| Ireland | 2012 | 1 | 0 | 0 |
| Ireland | 2014 | 1 | 0 | 0 |
| Ireland | 2015 | 2 | 0 | 0 |
| Ireland | 2016 | 2 | 2 | 2 |
| Italy | 2013 | 1 | 0 | 0 |
| Netherlands | 2003 | 2 | 0 | 0 |
| Netherlands | 2008 | 1 | 0 | 0 |
| Netherlands | 2011 | 1 | 0 | 0 |
| Netherlands | 2016 | 2 | 1 | 3 |

**Table 3** *Concluded*

| Country | Year | Number of attacks | Number of people killed | Number of people wounded |
|---|---|---|---|---|
| Spain | 2002 | 28 | 4 | 69 |
| Spain | 2003 | 11 | 3 | 19 |
| Spain [z] | 2004 | 26 | 191 | 1811 |
| Spain | 2005 | 19 | 0 | 81 |
| Spain | 2006 | 17 | 2 | 24 |
| Spain | 2007 | 6 | 0 | 5 |
| Spain | 2008 | 32 | 3 | 58 |
| Spain | 2009 | 15 | 3 | 48 |
| Spain | 2013 | 1 | 0 | 0 |
| Sweden | 2005 | 2 | 0 | 0 |
| Sweden | 2010 | 2 | 1 | 2 |
| Sweden | 2011 | 1 | 0 | 0 |
| Switzerland | 2011 | 2 | 0 | 2 |
| Turkey | 2005 | 3 | 0 | 33 |
| Turkey | 2006 | 7 | 1 | 38 |
| Turkey | 2008 | 2 | 6 | 2 |
| Turkey | 2009 | 1 | 3 | 8 |
| United Kingdom | 2002 | 2 | 0 | 5 |
| United Kingdom | 2008 | 1 | 0 | 0 |
| United Kingdom | 2009 | 3 | 2 | 5 |
| United Kingdom | 2010 | 4 | 0 | 0 |
| United Kingdom | 2011 | 1 | 0 | 0 |
| United Kingdom | 2012 | 5 | 1 | 0 |
| United Kingdom | 2013 | 6 | 2 | 0 |
| United Kingdom | 2014 | 18 | 0 | 0 |
| United Kingdom | 2015 | 6 | 0 | 1 |
| United Kingdom | 2016 | 5 | 3 | 1 |

Reporting annually aggregated information of international terrorist attacks in countries which are included in that year's ESS. We aggregate the number of people killed and wounded to generate the number of casualties, which is used in our analysis.

[x] Brussels bombings on 22 March 2016
[y] Series of coordinated attacks on 13 November 2015
[z] Madrid bombings on 11 March 2004

**Table 4: Benchmark Model with n=60 days**

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---|---|---|---|---|---|
| | Allow many immigrants | | | Immigrants | | |
| | Of same race/ethnic group | Of different race/ethnic group | From poorer country | Good for economy | Enrich cultural life | Make country better |
| **Casualties60** | -0.041*** | -0.026*** | -0.029*** | -0.016* | -0.013*** | -0.011* |
| | (0.011) | (0.008) | (0.009) | (0.008) | (0.005) | (0.006) |
| **Age** | -0.001*** | -0.001*** | -0.002*** | 0.000 | -0.000** | -0.001*** |
| | (0.000) | (0.000) | (0.000) | (0.000) | (0.000) | (0.000) |
| **Age2** | 0.000*** | 0.000*** | 0.000*** | -0.000 | 0.000* | 0.000*** |
| | (0.000) | (0.000) | (0.000) | (0.000) | (0.000) | (0.000) |
| **Female** | 0.006** | 0.014*** | 0.022*** | -0.020*** | 0.021*** | 0.008*** |
| | (0.003) | (0.003) | (0.003) | (0.003) | (0.003) | (0.003) |
| **Married** | 0.001 | -0.003 | -0.005 | -0.002 | 0.005 | 0.002 |
| | (0.005) | (0.005) | (0.005) | (0.004) | (0.004) | (0.004) |
| **Divorced, Separated, Single** | -0.011* | -0.010* | -0.007 | -0.016*** | -0.008* | -0.007 |
| | (0.006) | (0.006) | (0.006) | (0.005) | (0.004) | (0.005) |
| **Low education** | -0.110*** | -0.113*** | -0.089*** | -0.118*** | -0.101*** | -0.104*** |
| | (0.004) | (0.005) | (0.005) | (0.004) | (0.004) | (0.004) |
| **Low household income** | -0.046*** | -0.035*** | -0.024*** | -0.048*** | -0.034*** | -0.037*** |
| | (0.004) | (0.005) | (0.005) | (0.004) | (0.004) | (0.004) |
| **Christianity** | 0.002 | -0.032*** | -0.029*** | -0.001 | -0.016*** | -0.011*** |
| | (0.003) | (0.004) | (0.004) | (0.003) | (0.003) | (0.003) |
| **Other religions** | 0.052*** | 0.098*** | 0.077*** | 0.109*** | 0.124*** | 0.133*** |
| | (0.009) | (0.009) | (0.010) | (0.011) | (0.009) | (0.009) |
| **Paid work** | -0.101*** | -0.096*** | -0.083*** | -0.081*** | -0.050*** | -0.076*** |
| | (0.006) | (0.007) | (0.006) | (0.006) | (0.005) | (0.006) |
| **Unemployed** | -0.128*** | -0.130*** | -0.109*** | -0.131*** | -0.075*** | -0.117*** |
| | (0.008) | (0.009) | (0.009) | (0.008) | (0.008) | (0.008) |
| **Retired** | -0.124*** | -0.137*** | -0.122*** | -0.106*** | -0.080*** | -0.108*** |
| | (0.007) | (0.008) | (0.008) | (0.008) | (0.007) | (0.007) |
| **Other engagements** | -0.128*** | -0.126*** | -0.110*** | -0.112*** | -0.080*** | -0.111*** |
| | (0.007) | (0.007) | (0.007) | (0.007) | (0.006) | (0.007) |
| **Large household** | 0.004 | 0.005 | 0.009*** | 0.000 | -0.001 | 0.004 |
| | (0.003) | (0.003) | (0.003) | (0.003) | (0.003) | (0.003) |
| **Urban living area** | 0.019*** | 0.031*** | 0.022*** | 0.026*** | 0.022*** | 0.024*** |
| | (0.003) | (0.003) | (0.003) | (0.003) | (0.003) | (0.003) |
| **GDP per capita** | -0.072*** | -0.090*** | -0.084*** | 0.028* | 0.027** | 0.015 |
| | (0.027) | (0.026) | (0.026) | (0.016) | (0.013) | (0.016) |
| **Population** | -0.008 | 0.000 | -0.002 | 0.007 | 0.005 | 0.008 |
| | (0.007) | (0.006) | (0.007) | (0.007) | (0.006) | (0.006) |
| **Unemployment rate** | -0.002 | -0.004* | -0.004* | -0.006*** | 0.002 | -0.001 |
| | (0.002) | (0.002) | (0.002) | (0.002) | (0.001) | (0.002) |
| **Observations** | 251,195 | 250,773 | 250,042 | 248,054 | 248,576 | 247,746 |
| **Mean of Dependent Variable** | 0.686 | 0.537 | 0.497 | 0.633 | 0.716 | 0.650 |

The main explanatory variable *Casualties60* is the number of casualties occurring in each country in the last 60 days from an ESS interview date, and it is divided by 10.

Research sample includes all 32 countries observed from 2002 to 2017.
NUTS 1 level region, survey year and survey month fixed effects are included. Adjusted p-values for multiple-hypothesis testing using the Simes adjustment are 0.001, 0.002, 0.002, 0.067, 0.011, 0.080 for column 1 through 6, respectively. Adjusted p-values for multiple-hypothesis testing using the Hochberg adjustment are 0.001, 0.005, 0.005, 0.080, 0.022, and 0.080 for column 1 through 6, respectively. Standard errors are clustered at year-by-country level and reported in the parentheses. *significant at 10%, **significant at 5%, ***significant at 1%.

**Table 5: Impact of international terrorism on pro-immigrant attitude (Benchmark Model)**

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---|---|---|---|---|---|
| | **Allow many immigrants** | | | **Immigrants** | | |
| | **Of same race/ethnic group** | **Of different race/ethnic group** | **From poorer country** | **Good for economy** | **Enrich cultural life** | **Make country better** |
| **Casualties60** | -0.041*** | -0.026*** | -0.029*** | -0.016* | -0.013*** | -0.011* |
| | (0.011) | (0.008) | (0.009) | (0.008) | (0.005) | (0.006) |
| **Casualties120** | -0.026** | -0.020*** | -0.028*** | -0.012 | -0.011** | -0.010** |
| | (0.012) | (0.008) | (0.007) | (0.008) | (0.005) | (0.005) |
| **Casualties180** | -0.008 | -0.005 | -0.008 | -0.003 | -0.001 | -0.001 |
| | (0.005) | (0.005) | (0.006) | (0.004) | (0.002) | (0.003) |
| **Observations** | 251,195 | 250,773 | 250,042 | 248,054 | 248,576 | 247,746 |
| **Mean of Dependent Variable** | 0.686 | 0.537 | 0.497 | 0.633 | 0.716 | 0.650 |

*Casualties60, Casualties120, Casualties180* are the number of casualties occurring in each country in the last 60 days, 120 days, 180 days from an ESS interview date respectively, and they are divided by 10. Control variables included in each of the regressions are age, age$^2$, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, and household income of an individual; unemployment rate, per capita GDP, and population of a country. NUTS 1 level region, survey year and survey month fixed effects are included. Standard errors are clustered at year-by-country level and reported in the parentheses. *significant at 10%, **significant at 5%, ***significant at 1%.

**Table 6: Impact of individual attributes on the effect of terrorism (micro level attributes)**

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---|---|---|---|---|---|
| | Allow many immigrants | | | Immigrants | | |
| | Of same race/ethnic group | Of different race/ethnic group | From poorer country | Good for economy | Enrich cultural life | Make country better |
| **Panel A Birthplace of respondent** | | | | | | |
| **Casualties60** | -0.005 | 0.024*** | 0.018*** | 0.003 | -0.003 | 0.015 |
| | (0.014) | (0.007) | (0.007) | (0.008) | (0.017) | (0.010) |
| **Casualties60*Born in country** | -0.039* | -0.055*** | -0.052*** | -0.021*** | -0.011 | -0.028** |
| | (0.022) | (0.009) | (0.008) | (0.007) | (0.020) | (0.013) |
| **Born in country** | -0.057*** | -0.065*** | -0.055*** | -0.082*** | -0.077*** | -0.100*** |
| | (0.006) | (0.008) | (0.007) | (0.007) | (0.007) | (0.006) |
| **Panel B Birthplace of respondent's parents** | | | | | | |
| **Casualties60** | 0.000 | 0.020*** | 0.014* | 0.000 | -0.001 | 0.014 |
| | (0.008) | (0.007) | (0.008) | (0.006) | (0.014) | (0.013) |
| **Casualties60*Parents born in country** | -0.046*** | -0.053*** | -0.048*** | -0.018 | -0.014 | -0.028* |
| | (0.013) | (0.005) | (0.006) | (0.011) | (0.016) | (0.016) |
| **Parents born in country** | -0.045*** | -0.055*** | -0.048*** | -0.060*** | -0.058*** | -0.074*** |
| | (0.005) | (0.006) | (0.005) | (0.006) | (0.005) | (0.005) |
| **Panel C Gender of respondent** | | | | | | |
| **Casualties60** | -0.040*** | -0.022*** | -0.018* | -0.012 | -0.003 | -0.004 |
| | (0.010) | (0.008) | (0.010) | (0.010) | (0.005) | (0.008) |
| **Casualties60*Female** | 0.002 | -0.007 | -0.018*** | -0.006 | -0.018*** | -0.011 |
| | (0.004) | (0.004) | (0.006) | (0.007) | (0.007) | (0.008) |
| **Female** | 0.001 | 0.009*** | 0.018*** | -0.027*** | 0.017*** | 0.002 |
| | (0.003) | (0.003) | (0.003) | (0.003) | (0.003) | (0.003) |
| **Observations** | 251,195 | 250,773 | 250,042 | 248,054 | 248,576 | 247,746 |
| **Mean of Dependent Variable** | 0.686 | 0.537 | 0.497 | 0.633 | 0.716 | 0.650 |

**Table 6** *Concluded*

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---|---|---|---|---|---|
| | Allow many immigrants | | | Immigrants | | |
| | Of same race/ethnic group | Of different race/ethnic group | From poorer country | Good for economy | Enrich cultural life | Make country better |
| **Panel D Educational qualification of respondent** | | | | | | |
| **Casualties60** | -0.005 | 0.024*** | 0.018*** | 0.003 | -0.003 | 0.015 |
| | (0.014) | (0.007) | (0.007) | (0.008) | (0.017) | (0.010) |
| **Casualties60*Low level of education** | -0.039* | -0.055*** | -0.052*** | -0.021*** | -0.011 | -0.028** |
| | (0.022) | (0.009) | (0.008) | (0.007) | (0.020) | (0.013) |
| **Low level of education** | -0.057*** | -0.065*** | -0.055*** | -0.082*** | -0.077*** | -0.100*** |
| | (0.006) | (0.008) | (0.007) | (0.007) | (0.007) | (0.006) |
| **Panel E Household income level of respondent** | | | | | | |
| **Casualties60** | -0.035*** | -0.019** | -0.019** | -0.017** | -0.011 | -0.008 |
| | (0.013) | (0.010) | (0.010) | (0.008) | (0.010) | (0.008) |
| **Casualties60*Low income level** | -0.010 | -0.013* | -0.017** | 0.002 | -0.004 | -0.003 |
| | (0.007) | (0.008) | (0.007) | (0.003) | (0.018) | (0.008) |
| **Low income level** | -0.030*** | -0.017*** | -0.007* | -0.030*** | -0.020*** | -0.021*** |
| | (0.004) | (0.004) | (0.004) | (0.004) | (0.004) | (0.004) |
| **Observations** | 251,195 | 250,773 | 250,042 | 248,054 | 248,576 | 247,746 |
| **Mean of Dependent Variable** | 0.686 | 0.537 | 0.497 | 0.633 | 0.716 | 0.650 |

*Casualties60* is the number of casualties occurring in each country in the last 60 days from an ESS interview date, and it is divided by 10. Each of the variables interacted with Casualties60 is a dummy variable that takes the value of 1 when an individual is born in the same country as he/she is surveyed (Panel A), an individual's father and mother both are born in the same country as he/she is surveyed (Panel B), an individual is female (Panel C), an individual has attained only Primary, or Lower secondary level education (Panel D), an individual belongs to the first or second quintile of net household income level (Panel E) Control variables included in each of the regressions are age, age$^2$, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, and household income of an individual; unemployment rate, per capita GDP, and population of a country. NUTS 1 level region, survey year and survey month fixed effects are included. Standard errors are clustered at year-by-country level and reported in the parentheses. *significant at 10%, **significant at 5%, ***significant at 1%.

**Table 7: Impact of hosting immigrants on the effect of terrorism**

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---|---|---|---|---|---|
| | Allow many immigrants | | | Immigrants | | |
| | Of same race/ethnic group | Of different race/ethnic group | From poorer country | Good for economy | Enrich cultural life | Make country better |
| **Casualties60** | 0.105*** | 0.093*** | 0.081** | 0.111*** | 0.088** | 0.078*** |
| | (0.037) | (0.025) | (0.035) | (0.042) | (0.041) | (0.021) |
| **Casualties60*Per capita flow of immigrants** | -1.289*** | -1.075*** | -0.982*** | -1.130*** | -0.883** | -0.798*** |
| | (0.323) | (0.219) | (0.306) | (0.355) | (0.342) | (0.196) |
| **Per capita flow of immigrants** | 0.306 | 0.344* | 0.157 | 0.387** | 0.609*** | 0.636*** |
| | (0.191) | (0.192) | (0.187) | (0.169) | (0.176) | (0.180) |
| **Observations** | 185,118 | 185,042 | 184,690 | 183,333 | 183,740 | 183,707 |
| **Mean of Dependent Variable** | 0.673 | 0.527 | 0.490 | 0.634 | 0.727 | 0.646 |

*Casualties60* is the number of casualties occurring in each country in the last 60 days from an ESS interview date, and it is divided by 10. Research sample includes years from 2002 to 2015. The stock of immigrant population is obtained from the OECD database. Due to lack of data availability, 24 countries are considered in this research sample - Austria, Belgium, Czech Republic, Denmark, Estonia, Finland, France, Germany, Greece, Hungary, Iceland, Ireland, Italy, Latvia, Netherlands, Norway, Poland, Portugal, Slovakia, Spain, Sweden, Switzerland, Turkey, and United Kingdom.

Control variables included in each of the regressions are age, age$^2$, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, and household income of an individual; unemployment rate, per capita GDP, and population of a country. Panel B also controls for per capita flow of immigrants. NUTS 1 level region, survey year and survey month fixed effects are included. Standard errors are clustered at year-by-country level and reported in the parentheses. *significant at 10%, **significant at 5%, ***significant at 1%.

**Table 8: Impact of neighboring countries' international terrorism on pro-immigrant attitude (controlling for own country's casualty numbers)**

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---|---|---|---|---|---|
| | **Allow many immigrants** | | | **Immigrants** | | |
| | **Of same race/ethnic group** | **Of different race/ethnic group** | **From poorer country** | **Good for economy** | **Enrich cultural life** | **Make country better** |
| **Neighbors' Casualties60** | -0.0084*** | -0.0057*** | -0.0064*** | -0.0066*** | -0.0055*** | -0.0046*** |
| | (0.0026) | (0.0020) | (0.0018) | (0.0014) | (0.0012) | (0.0011) |
| **Neighbors' Casualties120** | -0.0006 | -0.0004 | -0.0004 | -0.0009*** | -0.0003 | -0.0004* |
| | (0.0004) | (0.0004) | (0.0004) | (0.0003) | (0.0002) | (0.0003) |
| **Neighbors' Casualties180** | -0.0006** | -0.0003 | -0.0004 | -0.0008*** | -0.0004** | -0.0004** |
| | (0.0003) | (0.0003) | (0.0003) | (0.0002) | (0.0002) | (0.0002) |
| **Observations** | 251,195 | 250,773 | 250,042 | 248,054 | 248,576 | 247,746 |
| **Mean of Dependent Variable** | 0.686 | 0.537 | 0.497 | 0.633 | 0.716 | 0.650 |

*Neighbors' Casualties60, Neighbors' Casualties120, Neighbors' Casualties180* are the aggregate number of casualties occurring in the border sharing neighboring countries of each of the 32 countries in the last 60 days, 120 days, 180 days from an ESS interview date respectively, and they are divided by 10. We control for own country's number of casualties in each of the regressions, but they are not presented here.
Control variables included in each of the regressions are age, age$^2$, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, and household income of an individual; unemployment rate, per capita GDP, and population of a country. NUTS 1 level region, survey year and survey month fixed effects are included. Standard errors are clustered at year-by-country level and reported in the parentheses. *significant at 10%, **significant at 5%, ***significant at 1%.

**Table 9: Impact of neighboring countries' international terrorism on pro-immigrant attitude (no own country's attacks)**

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---|---|---|---|---|---|
| | Allow many immigrants | | | Immigrants | | |
| | **Of same race/ethnic group** | **Of different race/ethnic group** | **From poorer country** | **Good for economy** | **Enrich cultural life** | **Make country better** |
| **Neighbors' Casualties60** | -0.0079*** | -0.0052** | -0.0059*** | -0.0064*** | -0.0053*** | -0.0045*** |
| | (0.0026) | (0.0020) | (0.0018) | (0.0016) | (0.0013) | (0.0012) |
| **Observations** | 235,414 | 234,983 | 234,241 | 232,270 | 232,824 | 231899 |
| **Mean of Dependent Variable** | 0.689 | 0.537 | 0.497 | 0.631 | 0.718 | 0.651 |
| **Neighbors' Casualties60** | -0.0003 | -0.0001 | -0.0001 | -0.0006* | -0.0002 | -0.0003 |
| | (0.0005) | (0.0004) | (0.0004) | (0.0003) | (0.0002) | (0.0003) |
| **Observations** | 222,413 | 221,978 | 221,242 | 219,290 | 219,835 | 218,902 |
| **Mean of Dependent Variable** | 0.69 | 0.537 | 0.497 | 0.631 | 0.72 | 0.652 |
| **Neighbors' Casualties60** | -0.0005 | -0.0001 | -0.0001 | -0.0007*** | -0.0003* | -0.0004* |
| | (0.0004) | (0.0003) | (0.0003) | (0.0002) | (0.0002) | (0.0002) |
| **Observations** | 207,414 | 206,973 | 206,261 | 204,339 | 204,866 | 203,893 |
| **Mean of Dependent Variable** | 0.694 | 0.539 | 0.499 | 0.634 | 0.723 | 0.655 |

*Neighbors' Casualties60, Neighbors' Casualties120, Neighbors' Casualties180* are the aggregate number of casualties occurring in the border sharing neighboring countries of each of the 32 countries in the last 60 days, 120 days, 180 days from an ESS interview date respectively, and they are divided by 10. There are no terrorist attacks reported within the same time frame in an individual's own country.
Control variables included in each of the regressions are age, age$^2$, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, and household income of an individual; unemployment rate, per capita GDP, and population of a country. NUTS 1 level region, survey year and survey month fixed effects are included. Standard errors are clustered at year-by-country level and reported in the parentheses. *significant at 10%, **significant at 5%, ***significant at 1%.

**Table 10: Impact of future terrorism on pro-immigrant attitude**

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---|---|---|---|---|---|
| | **Allow many immigrants** | | | **Immigrants** | | |
| | **Of same race/ethnic group** | **Of different race/ethnic group** | **From poorer country** | **Good for economy** | **Enrich cultural life** | **Make country better** |
| **Future Casualties60** | -0.001 | -0.008 | -0.007 | -0.008 | -0.003 | -0.004 |
| | (0.011) | (0.006) | (0.007) | (0.008) | (0.006) | (0.008) |
| **Future Casualties120** | -0.005 | -0.007 | -0.004 | -0.004 | -0.004 | -0.006 |
| | (0.007) | (0.005) | (0.006) | (0.007) | (0.004) | (0.006) |
| **Future Casualties180** | -0.003 | -0.005 | -0.003 | 0.000 | -0.002 | -0.004 |
| | (0.006) | (0.005) | (0.006) | (0.007) | (0.004) | (0.005) |
| **Observations** | 251,195 | 250,773 | 250,042 | 248,054 | 248,576 | 247,746 |
| **Mean of Dependent Variable** | 0.686 | 0.537 | 0.497 | 0.633 | 0.716 | 0.650 |

*Future Casualties60, Future Casualties120, Future Casualties180* are the number of casualties in terrorist attacks that happened 60 days, 120 days, 180 days after an ESS interview date respectively, and they are divided by 10.

Control variables included in each of the regressions are age, age$^2$, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, and household income of an individual; unemployment rate, per capita GDP, and population of a country. NUTS 1 level region, survey year and survey month fixed effects are included. Standard errors are clustered at year-by-country level and reported in the parentheses. *significant at 10%, **significant at 5%, ***significant at 1%.

**Table 11: Impact of domestic terrorism on pro-immigrant attitude**

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---|---|---|---|---|---|
| | **Allow many immigrants** | | | **Immigrants** | | |
| | **Of same race/ethnic group** | **Of different race/ethnic group** | **From poorer country** | **Good for economy** | **Enrich cultural life** | **Make country better** |
| **Domestic Casualties60** | 0.037** | 0.018 | 0.012 | 0.026*** | 0.021*** | 0.022** |
| | (0.017) | (0.019) | (0.017) | (0.009) | (0.008) | (0.011) |
| **Domestic Casualties120** | 0.020*** | -0.003 | -0.007 | 0.009 | -0.000 | 0.010* |
| | (0.006) | (0.005) | (0.005) | (0.006) | (0.004) | (0.006) |
| **Domestic Casualties180** | -0.002 | 0.003*** | 0.003*** | 0.002 | 0.002* | -0.000 |
| | (0.003) | (0.001) | (0.001) | (0.002) | (0.001) | (0.002) |
| **Observations** | 251,195 | 250,773 | 250,042 | 248,054 | 248,576 | 247,746 |
| **Mean of Dependent Variable** | 0.686 | 0.537 | 0.497 | 0.633 | 0.716 | 0.650 |

*Domestic Casualties60, Domestic Casualties120, Domestic Casualties180* are the number of casualties in terrorist attacks that are carried out by perpetrators of same nationality as the target. happened 60 days, 120 days, 180 days after an ESS interview date respectively, and they are divided by 10.
Control variables included in each of the regressions are age, age$^2$, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, and household income of an individual; unemployment rate, per capita GDP, and population of a country. NUTS 1 level region, survey year and survey month fixed effects are included. Standard errors are clustered at year-by-country level and reported in the parentheses. *significant at 10%, **significant at 5%, ***significant at 1%.

**Table 12: Placebo Test**

| | (1) | (2) | (3) |
|---|---|---|---|
| | **Gays and lesbians live freely** | **Government reduce income difference** | **Science can solve environmental problems** |
| **Casualties30** | -0.003 | 0.002 | -0.008 |
| | (0.004) | (0.004) | (0.008) |
| **Casualties60** | -0.004 | 0.003 | -0.011 |
| | (0.003) | (0.004) | (0.008) |
| **Casualties90** | -0.004 | -0.001 | -0.010 |
| | (0.003) | (0.004) | (0.007) |
| **Observations** | 158,100 | 162,439 | 156,932 |
| **Mean of Dependent Variable** | 0.680 | 0.728 | 0.476 |

To maintain consistency in data availability, the research sample is restricted to first 5 ESS rounds. *Casualties30, Casualties60, Casualties90* are the number of casualties occurring in each country in the last 30 days, 60 days, 90 days from an ESS interview date respectively, and they are divided by 10. Control variables included in each of the regressions are age, age$^2$, gender, marital status, area of living, household size, employment status, religious affiliation, level of education, and household income of an individual; unemployment rate, per capita GDP, and population of a country. NUTS 1 level region, survey year and survey month fixed effects are included. Standard errors are clustered at year by country level and reported in the parentheses. *significant at 10%, **significant at 5%, ***significant at 1%.

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