Supplementary Material for "Double-edged Bullets: The Conditional Effect of Terrorism on Incumbent Support"

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A Descriptives

A.1 Attacks by terrorist group

Figure A1 shows the distribution of the 223 terrorist attacks in our sample, by authorship, as coded in De la Calle and Sanchez Cuenca (2011). The majority of them, around 43%, were perpetrated by the Basque separatist organization ETA, while the rest are distributed among various groups connected to the far-right extremism (26%), the far-left organization GRAPO (25%), and only 6% were carried out by other smaller groups.

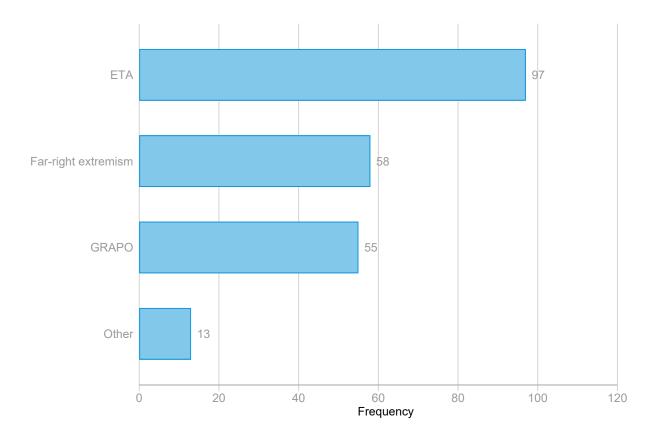


Figure A1: Attacks by group

A.2 Geographical distribution of attacks

The regional distribution of the attacks in our sample, by Autonomous Community. Despite the capital of Spain is the region that concentrates the largest number of attacks, the geographical heterogeneity is remarkable: 12 out of the 14 Autonomous Communities in our sample suffered at least one attack in the period we analyze. Due to the faraway distance between the Canary Islands and the Spanish mainland, the attacks in that archipelago would be excluded from the sample (although, in any case, the DTV dataset did not register any deadly attack in the region (De la Calle and Sanchez Cuenca 2011)). For the reasons mentioned in the main text, the attacks perpetrated in the Basque Country and Navarre were not included in the analysis either, although in Appendix B we show that our results do not hinge on this exclusion.

| | N. of attacks |
|---------------------|---------------------|
| Andalusia | 15 |
| Aragon | 13 |
| Asturias | 1 |
| Balearic Islands | 0 |
| Basque Country | (not in the sample) |
| Canary Islands | (not in the sample) |
| Cantabria | 1 |
| Castile-La Mancha | 3 |
| Castile-Leon | 9 |
| Catalonia | 46 |
| Extremadura | 0 |
| Galicia | 11 |
| Navarre | (not in the sample) |
| La Rioja | 2 |
| Madrid | 101 |
| Region of Murcia | 3 |
| Valencian Community | 18 |
| Total | 223 |

Table A1: Attacks by Autonomous Community

A.3 Timing of attacks

Figure A2 shows the distribution of deadly attacks by legislative term. The late seventies and early eighties were the period with the most intense terrorist activity in Spain, but the number of attacks remained high until well into the 2000s.

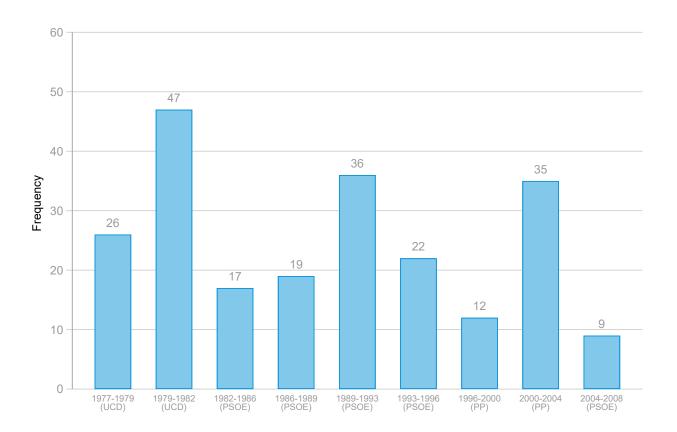


Figure A2: Attacks by term

Within each inter-election period, the timing of attacks is distributed relatively evenly. While there is a slight concentration of attacks early during the term, Figure A3 shows that, overall, there is no clear tendency in the timing of the attacks relative to election date.

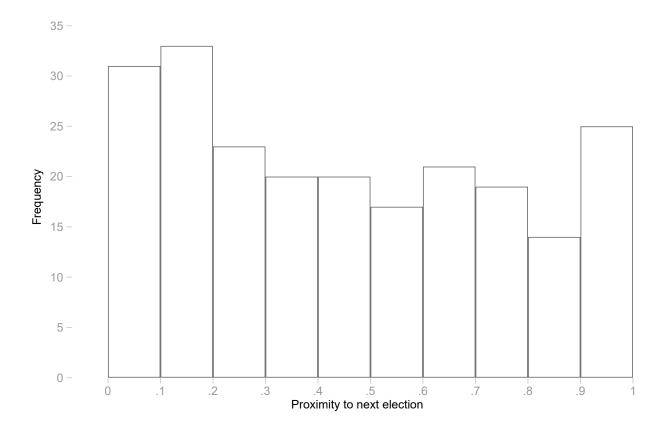


Figure A3: Timing of attacks with respect to proximity to elections

A.4 Correlates of attacks

In Table A2 we explore the correlates of the occurrence of attacks in time and space. The unit of analysis in these models is the municipality-term-quarter, corresponding roughly to one year. The outcome is an indicator that takes value 1 if a given municipality was hit in a given period and 0 otherwise. Results indicate that larger municipalities were more likely to be hit. We observe little temporal systematic variation beyond a negative time trend that is significant when we consider all regions. The periods in which the PSOE was the incumbent party also seem to be slightly less prone to experience attacks in this first model. Most importantly, we do not observe a significant concentration of attacks at the beginning or end of the electoral terms.

It must be noticed that the regional coefficients in these models incorporate the probability that a given municipality belongs to each region, which varies with the number of localities per region.

| | All regions (1) | Effective sample of regions (2) | | |
|--|--|---|--|--|
| (Log) Population | 0.0017^{***} (0.0002) | 0.0009^{***} (0.0002) | | |
| 1st Quarter of term | ref. | ref. | | |
| 2nd Quarter of term | -0.0000 (0.0002) | -0.0002^{*} (0.0001) | | |
| 3rd Quarter of term | -0.0003 (0.0002) | -0.0002^{*} (0.0001) | | |
| 4th Quarter of term | -0.0002 (0.0002) | -0.0002 (0.0001) | | |
| Incumbent PP | -0.0001 (0.0002) | 0.0000 (0.0001) | | |
| Incumbent PSOE | -0.0004^{*} (0.0002) | -0.0001 (0.0001) | | |
| Incumbent UCD | ref. | ref. | | |
| Yearly time trend | -0.0000^{***} (0.0000) | 0.0000 (0.0000) | | |
| Andalusia | ref. | ref. | | |
| Aragon | 0.0036^{***} (0.0007) | 0.0019^{**} (0.0006) | | |
| Asturias | -0.0009 (0.0004) | -0.0005 (0.0004) | | |
| Balearic Islands | -0.0012^{***} (0.0004) | -0.0009** (0.0003) | | |
| Basque Country | 0.0237^{***} (0.0026) | | | |
| Canary Islands | -0.0023*** (0.0004) | | | |
| Cantabria | 0.0005 (0.0003) | $0.0002 \\ (0.0003)$ | | |
| Castile-La Mancha | 0.0027^{***} (0.0005) | 0.0013^{**} (0.0004) | | |
| Castile-Leon | 0.0034^{***} (0.0005) | 0.0017^{***} (0.0005) | | |
| Catalonia | 0.0019^{***} (0.0004) | 0.0011^{*} (0.0004) | | |
| City of Ceuta | -0.0061^{***} (0.0008) | -0.0035*** (0.0008) | | |
| City of Melilla | -0.0058*** (0.0008) | -0.0034^{***} (0.0008) | | |
| Extremadura | 0.0009*** (0.0003) | 0.0003 (0.0002) | | |
| Galicia | -0.0004 (0.0005) | -0.0000 (0.0005) | | |
| Navarre | (0.0000) (0.0043^{***}) (0.0009) | (0.0000) | | |
| La Rioja | (0.0003) 0.0038^{***} (0.0006) | 0.0019^{***} (0.0006) | | |
| Madrid | (0.0000) (0.0012) (0.0014) | 0.0018 (0.0015) | | |
| Region of Murcia | (0.0014) -0.0009 (0.0018) | 0.0002 (0.0018) | | |
| Valencian Community | (0.0013) 0.0013^{**} (0.0005) | 0.0008 (0.0005) | | |
| Constant | (0.0003) 0.0665^{***} (0.0162) | -0.0180 (0.0099) | | |
| N. of observations N. of municipalities | 289552 8109 | 268164 7500 | | |
| N. of regions N. of terms | 19 9 | $\begin{array}{c} 1500\\ 16\\ 9\end{array}$ | | |

Table A2: Correlates of attacks

Observations are municipality-term-quarters Standard errors clustered by municipality in parentheses * p < .05, ** p < .01, *** p < .001.

B Robustness

B.1 Extended sample: including attacks and municipalities in the Basque Country

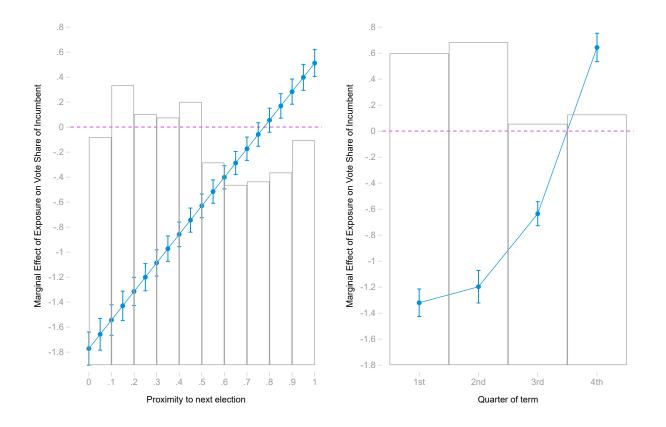
Here we reproduce Table 1 and Figure 2 in a extended sample. Table B1 and Figure B1 include attacks perpetrated in the Basque Country and Navarre that were excluded from the main analyses for reasons related to the specific characteristics of the Basque contexts. Overall, despite the massive increase in the number of attacks (from 223 to 701), the similarity in the results is remarkable.

| Table B1: Effect of exposure | to attack on incumbent support (| (extended sample of attacks) |
|------------------------------|----------------------------------|------------------------------|
| | | |

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|-----------|-----------|---------------|----------------|-----------|---------------|
| | . , | | | | | |
| Incumbent Vote Share (t-1) | 0.680*** | 0.680*** | 0.646^{***} | 0.680*** | 0.680*** | 0.647^{***} |
| | (0.004) | (0.004) | (0.005) | (0.004) | (0.004) | (0.005) |
| (Log) Exposure to attack (std) | -0.651*** | -0.712*** | -0.289*** | -1.612^{***} | -1.772*** | -1.297*** |
| | (0.044) | (0.049) | (0.013) | (0.061) | (0.067) | (0.041) |
| Proximity to next election | | | | 0.160*** | | |
| | | | | (0.014) | | |
| Exp. to attack \times Prox. to election | | | | 2.074*** | 2.284*** | 2.241*** |
| | | | | (0.070) | (0.076) | (0.078) |
| Constant | 3.883*** | 3.874*** | 5.441*** | 3.800*** | 3.865*** | 5.415*** |
| | (0.179) | (0.179) | (0.210) | (0.180) | (0.179) | (0.210) |
| Election FE | Yes | Yes | Yes | Yes | Yes | Yes |
| Attack FE | No | Yes | Yes | No | Yes | Yes |
| Municipality FE | No | No | Yes | No | No | Yes |
| N. of observations | 5206493 | 5206493 | 5206493 | 5206493 | 5206493 | 5206493 |
| N. of attacks | 701 | 701 | 701 | 701 | 701 | 701 |
| N. of municipalities | 7500 | 7500 | 7500 | 7500 | 7500 | 7500 |
| N. of elections | 9 | 9 | 9 | 9 | 9 | 9 |

Standard errors clustered by municipality in parentheses

Figure B1: Marginal effect of exposure to terrorism on incumbent support conditional on timing of elections (extended sample of attacks)



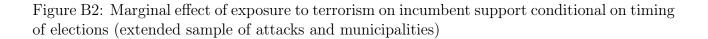
Note: Estimates from model 5 in Table B1

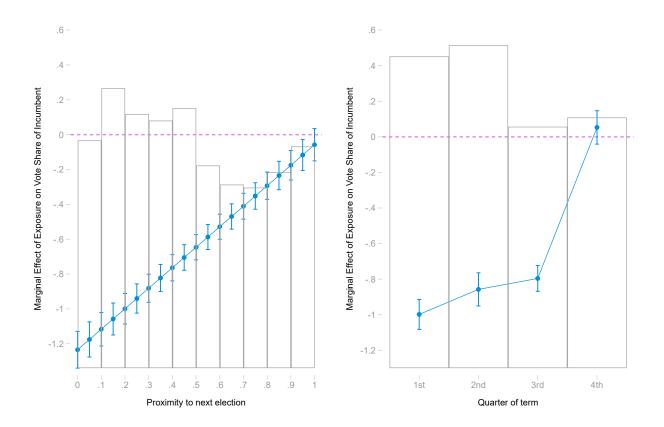
Table B2 and Figure B2 add the election results of municipalities from the Basque Country and Navarre (from 7500 municipalities to 8022). Again, the average impact of exposure to terrorism and the direction of the conditional effect of proximity to elections remain similar.

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---------------------------|---------------------------|---------------------------|---------------------------|---------------------------|---------------------------|
| Incumbent Vote Share (t-1) | 0.683^{***} (0.004) | 0.683^{***} (0.004) | 0.640^{***} (0.005) | 0.683^{***} (0.004) | 0.683^{***} (0.004) | 0.641^{***} (0.005) |
| (Log) Exposure to attack (std) | -0.644^{***} (0.035) | -0.684^{***} (0.037) | -0.059^{***} (0.014) | -1.152^{***} (0.050) | -1.235^{***} (0.054) | -0.586^{***} (0.041) |
| Proximity to next election | | | | -0.004 (0.007) | | |
| Exp. to attack \times Prox. to election | | | | 1.090^{***} (0.065) | 1.177^{***} (0.069) | $1.154^{***} \\ (0.069)$ |
| Constant | 3.715^{***} (0.156) | 3.725^{***} (0.157) | 5.580^{***} (0.200) | 3.705^{***} (0.157) | 3.713^{***} (0.156) | 5.560^{***} (0.200) |
| Election FE | Yes | Yes | Yes | Yes | Yes | Yes |
| Attack FE | No | Yes | Yes | No | Yes | Yes |
| Municipality FE | No | No | Yes | No | No | Yes |
| N. of observations | 5553291 | 5553291 | 5553291 | 5553291 | 5553291 | 5553291 |
| N. of attacks | 701 | 701 | 701 | 701 | 701 | 701 |
| N. of municipalities | 8022 | 8022 | 8022 | 8022 | 8022 | 8022 |
| N. of elections | 9 | 9 | 9 | 9 | 9 | 9 |

Table B2: Effect of exposure to attack on incumbent support (extended sample of attacks and municipalities)

Standard errors clustered by municipality in parentheses





Note: Estimates from model 5 in Table B2

B.2 Alternative measure of exposure to terror attacks

In the main text we used the logarithm of the reverse of the geodetic distance between each attack and the municipality to measure exposure to terrorism. In Table B3 we use an alternative measure were we assume that exposure to terrorism decreases linearly with distance. In spite of small changes in the coefficients, the results are essentially unaltered with respect to those presented in Table 1.

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---------------------------|---------------------------|---------------------------|---------------------------|---------------------------|---------------------------|
| Incumbent Vote Share (t-1) | 0.746^{***} (0.003) | 0.746^{***} (0.003) | 0.710^{***} (0.004) | 0.746^{***} (0.003) | 0.746^{***} (0.003) | 0.711^{***} (0.004) |
| Exposure to attack (std) | -0.185^{***} (0.020) | -0.245^{***} (0.027) | -0.219^{***} (0.012) | -0.805^{***} (0.032) | -1.056^{***} (0.042) | -0.926^{***} (0.032) |
| Proximity to next election | | | | 0.027^{***} (0.008) | | |
| Exp. to attack \times Prox. to election | | | | 1.428^{***} (0.047) | 1.875^{***} (0.059) | 1.678^{***} (0.061) |
| Constant | 3.800^{***} (0.146) | 3.794^{***} (0.147) | 5.402^{***} (0.180) | 3.766^{***} (0.147) | 3.765^{***} (0.146) | 5.342^{***} (0.181) |
| Election FE | Yes | Yes | Yes | Yes | Yes | Yes |
| Attack FE | No | Yes | Yes | No | Yes | Yes |
| Municipality FE | No | No | Yes | No | No | Yes |
| N. of observations | 1660383 | 1660383 | 1660383 | 1660383 | 1660383 | 1660383 |
| N. of attacks | 223 | 223 | 223 | 223 | 223 | 223 |
| N. of municipalities | 7500 | 7500 | 7500 | 7500 | 7500 | 7500 |
| N. of elections | 9 | 9 | 9 | 9 | 9 | 9 |

Table B3: Effect of exposure to attack on incumbent support, using a linear measure of geographical proximity (regression estimates)

Standard errors clustered by municipality in parentheses

B.3 Control for attacked municipality

In Table B4 we show that the negative effect of exposure to terrorism on incumbent election results is not driven by attacked municipalities only. Once we control for the fact that the attack was perpetrated within the boundaries of the municipality, geographic proximity has a significant average negative effect on incumbent support in all specifications.

| | (1) | (2) | (3) | (4) | (5) | (6) |
|--------------------------------|---------------------------|---------------------------|---------------------------|---------------------------|---------------------------|---------------------------|
| Incumbent Vote Share (t-1) | 0.746^{***} (0.003) | 0.746^{***} (0.003) | 0.710^{***} (0.004) | 0.746^{***} (0.003) | 0.746^{***} (0.003) | 0.710^{***} (0.004) |
| (Log) Exposure to attack (std) | -0.329^{***} (0.018) | -0.384^{***} (0.021) | -0.253^{***} (0.010) | -0.329^{***} (0.018) | -0.385^{***} (0.022) | -0.255^{***} (0.010) |
| Attacked municipality | | | | 0.378 (0.365) | 0.859^{*} (0.423) | 2.024^{***} (0.255) |
| Constant | 3.815^{***} (0.146) | 3.815^{***} (0.146) | 5.409^{***} (0.180) | 3.815^{***} (0.146) | 3.814^{***} (0.146) | 5.409^{***} (0.180) |
| Election FE | Yes | Yes | Yes | Yes | Yes | Yes |
| Attack FE | No | Yes | Yes | No | Yes | Yes |
| Municipality FE | No | No | Yes | No | No | Yes |
| N. of observations | 1660383 | 1660383 | 1660383 | 1660383 | 1660383 | 1660383 |
| N. of attacks | 223 | 223 | 223 | 223 | 223 | 223 |
| N. of municipalities | 7500 | 7500 | 7500 | 7500 | 7500 | 7500 |
| N. of elections | 9 | 9 | 9 | 9 | 9 | 9 |

Table B4: Effect of exposure to attack on incumbent support, controlling for attacked municipality (regression estimates)

Standard errors clustered by municipality in parentheses

B.4 Control for distance to Madrid

Because around 45% of the attacks in our sample were carried out in the Madrid region, distance to Madrid could confound the effect of exposure to terrorism as measured by geographical proximity. In Table B5 we show that our results are robust to the inclusion of a control that takes the (log of) nearness to Madrid (standardized) and its interaction with proximity to election. Both the negative average effect of exposure to terror attacks on incumbent support and the moderating role of proximity of elections are unaltered (see Table 1 for comparison).

| | (1) | (2) | (3) | (4) | (5) | (6) |
|--|---------------------------|---------------------------|---------------------------|---------------------------|---------------------------|---------------------------|
| Incumbent Vote Share (t-1) | 0.745^{***} (0.003) | 0.744^{***} (0.003) | 0.710^{***} (0.004) | 0.745^{***} (0.003) | 0.745^{***} (0.003) | 0.711^{***} (0.004) |
| (Log) Exposure to attack (std) | -0.354^{***} (0.010) | -0.424^{***} (0.013) | -0.253^{***} (0.010) | -0.911^{***} (0.021) | -1.082^{***} (0.025) | -0.875^{***} (0.023) |
| (Log) Nearness to Madrid (std) | 0.076 (0.042) | 0.104^{*} (0.041) | | -0.058 (0.062) | 0.001 (0.061) | |
| Proximity to next election | | | | 0.025^{**} (0.008) | | |
| Exp. to attack \times Prox. to election | | | | 1.263^{***} (0.033) | 1.502^{***} (0.039) | 1.423^{***} (0.037) |
| Near. to Madrid \times Prox. to election | | | | 0.224^{**} (0.078) | 0.140 (0.078) | 0.029 (0.076) |
| Constant | 3.852^{***} (0.150) | 3.864^{***} (0.150) | 5.409^{***} (0.180) | 3.807^{***} (0.151) | 3.828^{***} (0.151) | 5.361^{***} (0.181) |
| Election FE | Yes | Yes | Yes | Yes | Yes | Yes |
| Attack FE | No | Yes | Yes | No | Yes | Yes |
| Municipality FE | No | No | Yes | No | No | Yes |
| N. of observations | 1660383 | 1660383 | 1660383 | 1660383 | 1660383 | 1660383 |
| N. of attacks | 223 | 223 | 223 | 223 | 223 | 223 |
| N. of municipalities | 7500 | 7500 | 7500 | 7500 | 7500 | 7500 |
| N. of elections | 9 | 9 | 9 | 9 | 9 | 9 |

Table B5: Effect of exposure to attack on incumbent support, controlling for distance to Madrid (regression estimates)

Standard errors clustered by municipality in parentheses

Along the same lines, Table B6 shows that the marginal effect of exposure to terrorism is negative and significant for attacks perpetrated at the beginning of the term, but positive and significant when election date is close.

| | (1) | (2) | (3) |
|--|-----------|-----------|-----------|
| Beginning of term | -0.911*** | -1.082*** | -0.875*** |
| (Prox. to election = 0) | (0.021) | (0.025) | (0.023) |
| End of term | 0.352*** | 0.419*** | 0.547*** |
| (Prox. to election $= 1$) | (0.018) | (0.021) | (0.018) |
| Near. to Madrid \times Prox. to election | Yes | Yes | Yes |
| Election FE | Yes | Yes | Yes |
| Attack FE | No | Yes | Yes |
| Municipality FE | No | No | Yes |
| N. of observations | 1660383 | 1660383 | 1660383 |
| N. of attacks | 223 | 223 | 223 |
| N. of municipalities | 7500 | 7500 | 7500 |
| N. of elections | 9 | 9 | 9 |

Table B6: Marginal effects of exposure to attack on incumbent support, controlling for distance to Madrid

Standard errors clustered by municipality in parentheses

B.5 Accounting for turnout: alternative measure of incumbent support

Here we address the question of whether the electoral effect of exposure to terrorism is driven by voters' (de)mobilization. Instead of using the standard measure of incumbent vote share –i.e. relative to the number of valid votes–, the outcome variable in Table B7 is the share of votes of the incumbent party relative to the census of citizens with the right to vote. The similarity of the regression estimates of this table compared to Table 1 suggests that our results are unlikely to be explained by changes in turnout only.

Table B7: Effect of exposure to attack on incumbent support with respect to census (regression estimates)

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---------------------------|---------------------------|---------------------------|---------------------------|---------------------------|---------------------------|
| Incumbent Vote Share wrt Census (t-1) | 0.737^{***} (0.003) | 0.738^{***} (0.003) | 0.702^{***} (0.004) | 0.737^{***} (0.003) | 0.737^{***} (0.003) | 0.702^{***} (0.004) |
| (Log) Exposure to attack (std) | -0.311^{***} (0.014) | -0.363^{***} (0.017) | -0.218^{***} (0.008) | -0.859^{***} (0.025) | -1.003^{***} (0.030) | -0.793^{***} (0.024) |
| Proximity to next election | | | | 0.026^{***} (0.006) | | |
| Exp. to attack \times Prox. to election | | | | 1.228^{***} (0.038) | $1.431^{***} \\ (0.044)$ | $1.315^{***} \\ (0.044)$ |
| Constant | 3.638^{***} (0.117) | 3.632^{***} (0.117) | $4.831^{***} \\ (0.147)$ | 3.621^{***} (0.117) | 3.626^{***} (0.116) | 4.792^{***} (0.147) |
| Election FE | Yes | Yes | Yes | Yes | Yes | Yes |
| Attack FE | No | Yes | Yes | No | Yes | Yes |
| Municipality FE | No | No | Yes | No | No | Yes |
| N. of observations | 1660383 | 1660383 | 1660383 | 1660383 | 1660383 | 1660383 |
| N. of attacks | 223 | 223 | 223 | 223 | 223 | 223 |
| N. of municipalities | 7500 | 7500 | 7500 | 7500 | 7500 | 7500 |
| N. of elections | 9 | 9 | 9 | 9 | 9 | 9 |

Standard errors clustered by municipality in parentheses

B.6 Alternative specification of the interaction

Following Hainmueller et al. (2019), we have explored the potential non-linearity of the interaction between exposure and timing. However, in our preferred specification we divided the term in four equal periods that correspond, roughly, to one calendar year each. We believe that this specification is substantively more relevant than using equal frequency groups. However, as a robustness check, in Figure B3 we present an alternative specification of the interaction, that is aligned with the recommendation in Hainmueller et al. (2019), dividing the range of the timing in quintiles. Results remain substantively unchanged.

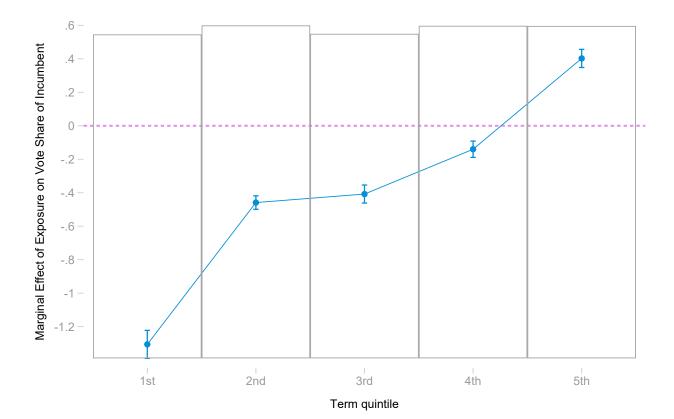
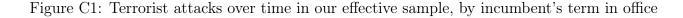


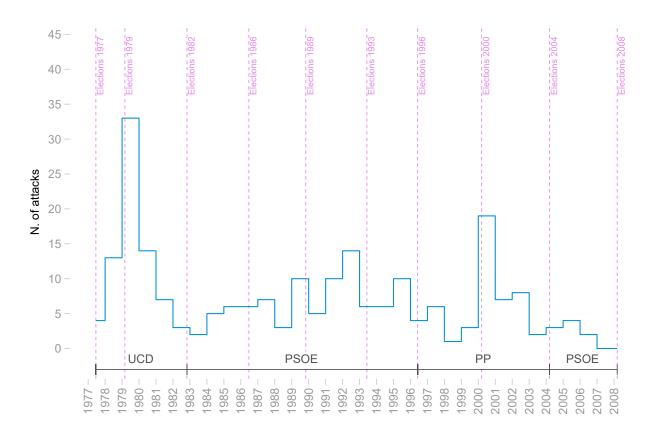
Figure B3: Marginal effect of exposure to terrorism, by term quintiles

C Heterogeneity

C.1 Heterogeneity by incumbent

In this Supplementary Material we explore our conditional relationship in the context of three different incumbent tenures, separately. As Figure C1 shows, the sustained domestic terrorist campaign Spain suffered from the democratic transition up until 2006 spanned across nine legislative terms including single-party governments led by three different parties: UCD (center), PSOE (center-left), and the PP (center-right).





The heterogeneity of incumbents provides a source of variation that might affect the extent to which the conditional effect of terrorism on incumbent support holds under different contexts. In Table C1 we rerun our main analyses (models 2 and 5 in Table 1) but separately for the three incumbent periods. Exposure to terrorism on average has a negative effect on support for the incumbent in all three cases, but, as expected, this is compensated as elections approach and the incumbent benefits from rallies. The moderating role of proximity to elections is weaker for the PSOE than it is for the UCD or the PP. When the ruling party was the PSOE, although attacks were, as expected, less harmful as they occur close to an election, the predicted effect of an attack, even if it occurs on election day, remains negative. We can only speculate here whether that is related to the traditional ownership of law and order issues by right-leaning 'hawkish' parties or to other reasons related to the period in which they served in office. In any case, our expected conditional relationship, which is the core implication of our theory, goes in the same direction regardless of the identity of the incumbent.

| | UCD | | PSOE | | PP | |
|---|------------------|--------------------------|------------------|--------------------------|------------------|-------------------------------|
| | (1) | (2) | (3) | (4) | (5) | (6) |
| Incumbent Vote Share (t-1) | 0.501^{***} | 0.502^{***} | 0.862^{***} | 0.862^{***} | 0.966^{***} | 0.963^{***} |
| | (0.006) | (0.006) | (0.003) | (0.003) | (0.004) | (0.004) |
| (Log) Exposure to attack (std) | -0.324^{***} | -1.086^{***} | -0.236^{***} | -0.333^{***} | -0.054^{*} | -0.435^{***} |
| | (0.051) | (0.083) | (0.019) | (0.021) | (0.022) | (0.029) |
| Exp. to attack \times Prox. to election | | 1.816^{***} (0.113) | | 0.187^{***} (0.034) | | $\frac{1.175^{***}}{(0.071)}$ |
| Constant | 3.357^{***} | 3.317^{***} | 5.501^{***} | 5.499^{***} | -0.787^{***} | -0.689^{***} |
| | (0.294) | (0.295) | (0.110) | (0.110) | (0.167) | (0.169) |
| Election FE | Yes | Yes | Yes | Yes | Yes | Yes |
| Attack FE | Yes | Yes | Yes | Yes | Yes | Yes |
| N. of observations | 538257 | 538257 | 769722 | 769722 | 352404 | 352404 |
| N. of attacks | 73 | 73 | 103 | 103 | 47 | 47 |
| N. of municipalities N. of elections | $\frac{7420}{2}$ | $\frac{7420}{2}$ | $\frac{7500}{5}$ | $\frac{7500}{5}$ | $\frac{7500}{2}$ | $\frac{7500}{2}$ |

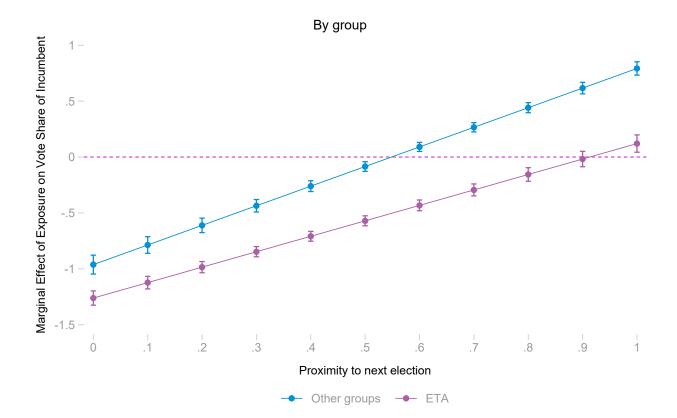
Table C1: Effect of exposure to attack on incumbent support conditional on timing of elections, by incumbent

Standard errors clustered by municipality in parentheses

C.2 Heterogeneity by terrorist group

While most of the terrorist attacks that occurred in Spain during the period under analysis were committed by the basque organization ETA, our theory is more general and refers to terrorist attacks, regardless of the perpetrators. In Figure C2, we explore whether our results are different across groups. Dividing the attacks between those committed by ETA and the rest, we see that the results do not differ: exposure to terrorism tends to harm the incumbent, but the punishment decreases, and eventually turns into a positive effect, as elections approach.

Figure C2: Marginal effect of exposure to terrorism on incumbent support conditional on timing of elections, by terrorist group (ETA vs other)



Complete regression tables D

Table D1 and Table D2 present the complete list of regression estimates of the statistical models behind Figure 3 and Table 3, respectively.

Table D1: Effect of exposure to attack on incumbent support conditional on timing of elections and type of victim and target (complete regression estimates)

| | (1) | (2) | (3) | (4) | (5) | (6) |
|---|---|---|---|---|---|--------------------------|
| Incumbent Vote Share (t-1) | $\begin{array}{c} 0.745^{***} \\ (0.003) \end{array}$ | $\begin{array}{c} 0.745^{***} \\ (0.003) \end{array}$ | $\begin{array}{c} 0.711^{***} \\ (0.004) \end{array}$ | $\begin{array}{c} 0.745^{***} \\ (0.003) \end{array}$ | $\begin{array}{c} 0.745^{***} \\ (0.003) \end{array}$ | 0.711^{***} (0.004) |
| (Log) Exposure to attack (std) | -0.775^{***} (0.026) | -0.907^{***} (0.031) | -0.720^{***} (0.023) | -1.343^{***} (0.050) | -1.595^{***} (0.057) | -1.439^{**} (0.054) |
| Proximity to next election | 0.083^{***} (0.007) | | | 0.186^{***} (0.036) | | |
| Exp. to attack \times Prox. to election | 1.165^{***} (0.039) | 1.365^{***} (0.045) | 1.263^{***} (0.046) | 2.560^{***} (0.102) | 3.015^{***} (0.112) | 3.068^{***} (0.116) |
| Indiscriminate attack | 0.194^{***} (0.011) | | | | | |
| Indiscriminate \times Exp. to attack | -0.916^{***} (0.058) | -1.016^{***} (0.065) | -0.896^{***} (0.062) | | | |
| Indiscriminate \times Prox. to election | -0.367^{***} (0.020) | | | | | |
| Indiscriminate \times Exp. to attack \times Prox. to election | $\begin{array}{c} 1.247^{***} \\ (0.096) \end{array}$ | 1.339^{***} (0.106) | $\begin{array}{c} 1.083^{***} \\ (0.099) \end{array}$ | | | |
| Security Forces Victims | | | | 0.100^{***} (0.015) | | |
| Politicians/Public Officials Victims | | | | $\begin{array}{c} 0.134^{***} \\ (0.020) \end{array}$ | | |
| Civilian Victims | | | | 0.110^{***} (0.015) | | |
| Security V. \times Exp. to attack | | | | 0.648^{***} (0.041) | 0.768^{***} (0.044) | 0.758^{**} (0.045) |
| Politicians V. \times Exp. to attack | | | | 0.986^{***} (0.047) | 1.196^{***} (0.054) | 1.345^{**} (0.050) |
| Civilian V. \times Exp. to attack | | | | -0.066 (0.047) | -0.018 (0.049) | $0.083 \\ (0.048)$ |
| Security V. \times Prox. to election | | | | -0.098^{**} (0.034) | | |
| Politicians V. \times Prox. to election | | | | -0.238^{***} (0.048) | | |
| Civilian V. \times Prox. to election | | | | -0.141^{***} (0.033) | | |
| Security V. \times Exp. to attack \times Prox. to election | | | | -1.562^{***} (0.099) | -1.831^{***} (0.104) | -1.881^{**} (0.107) |
| Politicians V. \times Exp. to attack \times Prox. to election | | | | -1.936^{***} (0.104) | -2.347^{***} (0.110) | -2.788** (0.102) |
| Civilian V. \times Exp. to attack \times Prox. to election | | | | -0.410^{***} (0.100) | -0.557^{***} (0.104) | -0.864** (0.104) |
| Constant | 3.762^{***} (0.146) | 3.804^{***} (0.146) | 5.366^{***} (0.181) | 3.668^{***} (0.150) | 3.802^{***} (0.146) | 5.361^{**} (0.181) |
| Election FE | Yes | Yes | Yes | Yes | Yes | Yes |
| Attack FE Municipality FE | No No | Yes No | Yes Yes | No No | Yes No | Yes Yes |
| N. of observations | 1660383 | 1660383 | 1660383 | 1660383 | 1660383 | 166038 |
| N. of attacks | 223 | 223 | 223 | 223 | 223 | 223 |
| N. of municipalities N. of elections | $7500 \\ 9$ | 7500 9 | $7500 \\ 9$ | 7500 9 | 7500 9 | $7500 \\ 9$ |

Standard errors clustered by municipality in parentheses * p < .05, ** p < .01, *** p < .001.

| | () | (2) | (2) | (.) | (-) | (-) | |
|---|--------------|---------------|---------------|---------------------|---------------|-----------|--|
| | (1) | (2) | (3) | (4) | (5) | (6) | |
| Incumbent Vote Share (t-1) | 0.746*** | 0.746^{***} | 0.711^{***} | 0.744^{***} | 0.744^{***} | 0.709*** | |
| | (0.003) | (0.003) | (0.004) | (0.003) | (0.003) | (0.004) | |
| (Log) Exposure to attack (std) | -1.164*** | -1.378*** | -1.181*** | -0.313*** | -0.371*** | -0.184*** | |
| | (0.061) | (0.073) | (0.061) | (0.024) | (0.028) | (0.023) | |
| Proximity to next election | 0.013 | | | -0.094*** | | | |
| | (0.007) | | | (0.008) | | | |
| Exp. to attack \times Prox. to election | 1.335*** | 1.554*** | 1.413*** | 1.985*** | 2.332*** | 2.175*** | |
| | (0.047) | (0.053) | (0.054) | (0.066) | (0.077) | (0.076) | |
| Exp. to attack \times Attack order | 0.000*** | 0.001*** | 0.001*** | -0.007*** | -0.008*** | -0.008*** | |
| | (0.000) | (0.000) | (0.000) | (0.000) | (0.000) | (0.000) | |
| Constant | 3.792*** | 3.794*** | 5.361^{***} | 3.905*** | 3.869*** | 5.433*** | |
| | (0.147) | (0.146) | (0.181) | (0.146) | (0.146) | (0.180) | |
| Attack order | Whole period | | | By incumbent period | | | |
| Election FE | Yes | Yes | Yes | Yes | Yes | Yes | |
| Attack FE | No | Yes | Yes | No | Yes | Yes | |
| Municipality FE | No | No | Yes | No | No | Yes | |
| N. of observations | 1660383 | 1660383 | 1660383 | 1660383 | 1660383 | 1660383 | |
| N. of attacks | 223 | 223 | 223 | 223 | 223 | 223 | |
| N. of municipalities | 7500 | 7500 | 7500 | 7500 | 7500 | 7500 | |
| N. of elections | 9 | 9 | 9 | 9 | 9 | 9 | |

Table D2: Effect of exposure to attack on incumbent support, controlling for accumulations of attacks (regression estimates)

Standard errors clustered by municipality in parentheses

References in the Supplementary Material

De la Calle, Luis and Ignacio Sanchez Cuenca. 2011. "The quantity and quality of terrorism: The DTV dataset." *Journal of Peace Research* 48(1):49–58.