The Grapevine Effect in Sensitive Data Collection

Online Appendix
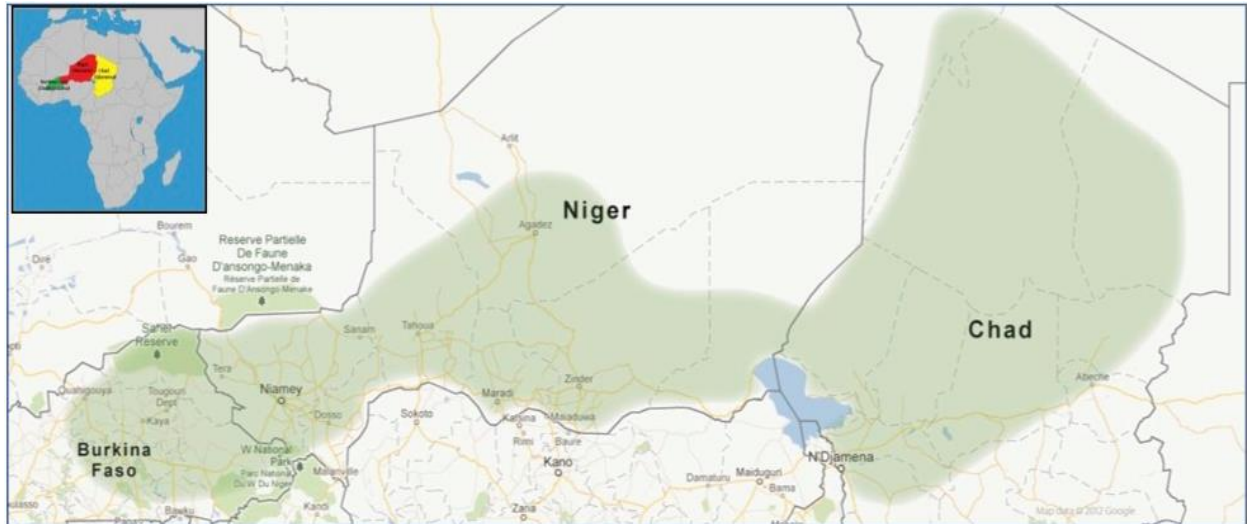
Figure A1. Map of the Research Area

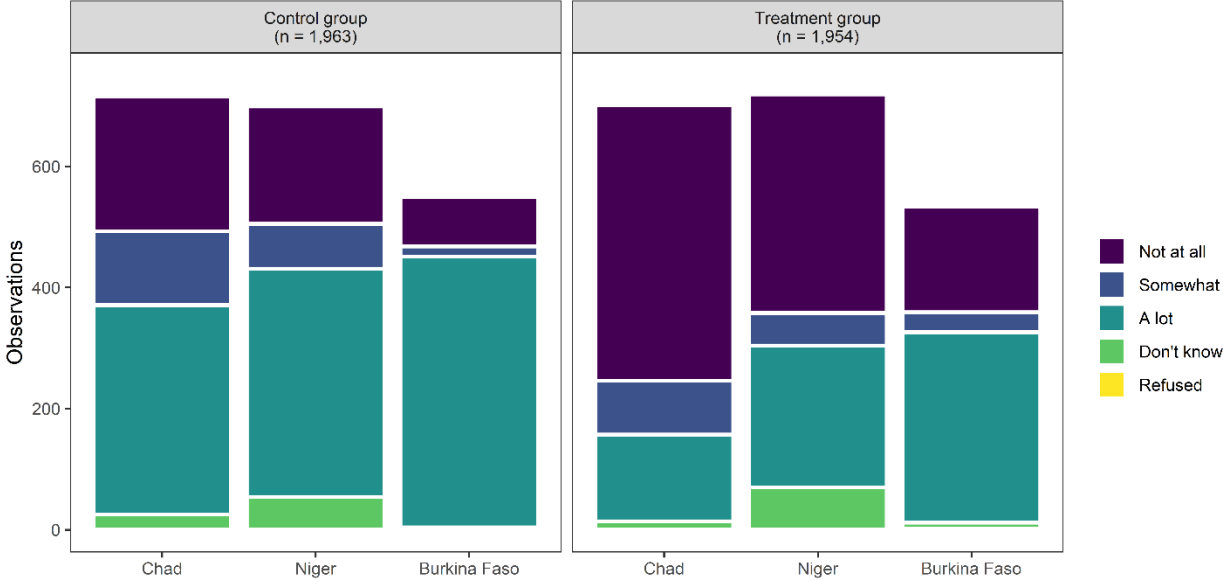**Figure A2**. Descriptive Plot of the Endorsement Experiment (Survey 2)

Table A1: Sampling Procedure for Communes, Households, and Individuals

Sampling Procedure for Primary Sampling Units (PSU)

Each administrative zone in the designated study areas of the three countries was divided into a maximum of eight sub-areas, which in turn were divided into potential primary sampling units (PSUs) representing communes (or arrondissements in the larger cities) and ideally containing approximately 200 households. Next, one PSU was randomly selected from each sub-area.

Sampling Procedure for Households within PSUs

Within each PSU, enumerators identified households using a fixed-interval procedure. The team supervisor identified a departure point in each commune. Enumerators, typically in teams of four, determined different directions in which they would commence their work from the departure point, identifying ahead of time where potential overlap in routes could occur. From the departure point, the enumerators applied a day code from 1-9 based on the addition of the numbers in that day's day of the month (March 7 = 7, March 21 = 3, etc.) to determine the first house to interview on their route. For example, a day code of 7 meant that enumerators would begin with the seventh household on their route. From the first identified household, enumerators then counted off a fixed interval, selecting every third household in rural communes and every fifth household in urban areas. Enumerators' routes moved clockwise and snaked through paths and streets where necessary. In compounds with multiple households, they counted from left to right.

Sampling Procedures for Individuals within Households

Once a household was identified, enumerators recorded, in order of age, the names of all males or females aged 15 to 73. They then applied a Kish probability grid, which is based on the number of household members and the day of survey work in that PSU, to determine which position from the list of household members would be identified for inclusion in the survey. The person whose name corresponded with that position on the list was asked to take part in the survey.

Table A2a. Overt Support for AQIM in Survey 1 – Individual Survey Items (OLS)

	Al-Qaeda's Actions Permitted	Violence in Name of Islam Justified	Violence Effective to Solve Problems	Violence to Defend Religion
Days since First Interview in Commune	-.027***	-.019**	-.008	-.017
	(.009)	(.009)	(.010)	(.011)
Constant	1.372***	1.577***	1.416***	1.362***
	(.019)	(.019)	(.022)	(.024)
Observations	3170	7079	7133	6988

Note: Standard errors clustered by commune in parentheses; commune dummies included in models but not reported; *** p < .01   ** p < .05   * p < .10.

Table A2b. Overt Support for AQIM in Survey 2 – Individual Survey Items (OLS)

	Al-Qaeda's Actions Permitted	Violence in Name of Islam Justified	Violence Effective to Solve Problems	Violence to Defend Religion
Days since First Interview in Commune	-.005	-.008*	-.007**	-.003*
	(.004)	(.005)	(.003)	(.002)
Constant	1.185***	1.227***	1.174***	1.139***
	(.017)	(.021)	(.014)	(.007)
Observations	7545	7671	7735	7640

Note: Standard errors clustered by commune in parentheses; commune dummies included in models but not reported; *** p < .01   ** p < .05   * p < .10.

Table A3. Replication of Table 4 Using Logit

	Survey 1	Survey 2
Treatment	.971***	1.574***
	(.118)	(.174)
Days since First Interview	-.058	-.017
	(.049)	(.033)
Treatment * Days	-.001	-.033**
	(.023)	(.016)
Wealth	-.066**	.010
	(.032)	(.022)
Education	-.057*	-.038
	(.030)	(.026)
Employed	.053	-.137
	(.119)	(.094)
Constant	-2.139***	-1.695***
	(.181)	(.168)
Observations	3251	3551

Note: Standard errors clustered by commune in parentheses; commune dummies included in models but not reported; *** p < .01   ** p < .05   * p < .10

Table A4a. Overt Support for AQIM – Interviewer Fixed Effects (OLS)

	Survey 1	Survey 2
Days since First Interview in Commune	-.012***	-.007***
	(.004)	(.002)
Constant	1.472***	1.264***
	(.009)	(.119)
Observations	7,553	7,784

Note: Standard errors clustered by interviewer in parentheses; commune dummies included in models but not reported; *** p < .01 ** p < .05 * p < .10.

Table A4b. Covert Support for AQIM – Interviewer Fixed Effects (OLS)

	Survey 1	Survey 2
Treatment	.167***	.289***
	(.022)	(.032)
Days since First Interview in Commune	-.007	-.001
	(.009)	(.006)
Treatment * Days	.004	-.005***
	(.006)	(.002)
Constant	.227***	.256**
	(.025)	(.097)
Observations	3,277	3,685

Note: Standard errors clustered by interviewer in parentheses; commune dummies included in models but not reported; *** p < .01 ** p < .05 * p < .10.

Table A5. Replication of Table 5, Dropping Neighborhoods with 1-Day Data Collection (Corstange 2016)

	Model 1
Days since First Interview in Neighborhood	-.057
	(.068)
Days * Shi'a-Majority Neighborhood	.198**
	(.082)
Education	-.026
	(.038)
Income	.042
	(.041)
Constant	3.086***
	(.260)
Observations	1,852

Note: Standard errors clustered by neighborhood in parentheses; neighborhood dummies included in models but not reported; *** $p < .01$ ** $p < .05$ * $p < .10$.

Table A6. Treatment Script (Corstange 2016)

"My name is [name] and I am from Information International, a survey research firm based in Beirut. We are conducting a short survey in the Greater Beirut area about current affairs in Lebanon **on behalf of [SPONSOR]**. The interview should last about 15 minutes, and I will not be recording your name or any other identifying information. We will not share your answers with anyone outside the survey team, and when we write a report about this survey, your views will be strictly anonymous. Your participation is completely voluntary. You can decline to answer any questions you want, and you can end the interview at any point you want. Are you willing to participate in this survey that Information International is conducting **on behalf of [SPONSOR]**?

Note: Experimental manipulations in bold.

Table A7a. Overt Support for AQIM – Day Fixed Effects (OLS)

	Survey 1	Survey 2
Days since First Interview in	-.025***	-.004***
Commune	(.005)	(.001)
Constant	1.563***	1.227***
	(.049)	(.024)
Observations	7,553	7,784

Note: Standard errors clustered by commune in parentheses; commune and day dummies included in models but not reported; *** p < .01 ** p < .05 * p < .10.

Table A7b. Covert Support for AQIM – Day Fixed Effects (OLS)

	Survey 1	Survey 2
Treatment	.184***	.295***
	(.025)	(.033)
Days since First Interview in	.018***	-.002
Commune	(.006)	(.002)
Treatment * Days	.001	-.006**
	(.004)	(.003)
Constant	.123**	.248***
	(.055)	(.041)
Observations	3,277	3,685

Note: Standard errors clustered by commune in parentheses; commune and day dummies included in models but not reported; *** p < .01 ** p < .05 * p < .10.

Table A8a. Overt Support for AQIM – Controlling for Changes in Interviewer Behavior (OLS)

	Survey 2
Days since First Interview in Commune	-.009***
	(.002)
Days since First Interview for Interviewer	.004***
	(.001)
Constant	1.222***
	(.018)
Observations	7,784

Note: Standard errors clustered by commune in parentheses; commune dummies included in models but not reported; *** p < .01 ** p < .05 * p < .10.

Table A8b. Covert Support for AQIM – Controlling for Changes in Interviewer Behavior (OLS)

	Survey 2
Treatment	.266***
	(.047)
Days since First Interview in Commune	-.005
	(.006)
Treatment * Days since First Interview in Commune	-.006**
	(.003)
Days since First Interview for Interviewer	.001
	(.002)
Treatment * Days since First Interview for Interviewer	.002
	(.002)
Constant	.277***
	(.044)
Observations	3,685

Note: Standard errors clustered by commune in parentheses; commune dummies included in models but not reported; *** p < .01 ** p < .05 * p < .10.

Table A9a. Overt Support for AQIM – Day Fixed Effects and Controlling for Changes in Interviewer Behavior (OLS)

	Survey 2
Days since First Interview in Commune	-.005***
	(.001)
Days since First Interview for Interviewer	.004***
	(.001)
Constant	1.136***
	(.035)
Observations	7,784

Note: Standard errors clustered by commune in parentheses; commune and day dummies included in models but not reported; *** p < .01 ** p < .05 * p < .10.

Table A9b. Covert Support for AQIM – Day Fixed Effects and Controlling for Changes in Interviewer Behavior (OLS)

	Survey 2
Treatment	.267***
	(.047)
Days since First Interview in Commune	-.003
	(.002)
Treatment * Days since First Interview in Commune	-.006**
	(.003)
Days since First Interview for Interviewer	.001
	(.002)
Treatment * Days since First Interview for Interviewer	.001
	(.002)
Constant	.234***
	(.058)
Observations	3,685

Note: Standard errors clustered by commune in parentheses; commune and day dummies included in models but not reported; *** p < .01 ** p < .05 * p < .10.