

Online appendix

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A Survey data

A1 Sample characteristics

The study at hand utilizes the German General Social Survey (GGSS) from 2016 (Bauernschuster et al. 2017), which is conducted by GESIS – Leibniz Institute for the Social Sciences, a research institution funded by the Federal Republic of Germany. The main survey was collected between April 6, 2016, and September 18, 2016 as personal face-to-face interviews using Computer Assisted Personal Interviewing. The extra survey items, which were a part of a sample split (see Appendix B2), were collected using Computer Assisted Self-Interviewing (GESIS - Leibniz-Institut für Sozialwissenschaften 2017, xxvii). The full sample consists of 3490 adult individuals (respondents were minimum 18 years old) and is based on a two-stage sampling design, where the sample is stratified according to, first, territorial units – meaning a sample of municipalities – and, second, a random sample of respondents from a given municipality’s population register (GESIS - Leibniz-Institut für Sozialwissenschaften 2017, xvi, xxi, xxvii).

The sample’s clustered structure is reflected in the variable *xs11* (“the virtual point number”), which contains information about the respondent’s geographical location. Furthermore, respondents from the former German Democratic Republic (East Germany) have been over-sampled to enable analysis of this group as a separate sample. The oversampling of East Germans can be adjusted by using the design weight variable *wghtpew* (GESIS - Leibniz-Institut für Sozialwissenschaften 2017, xxi).

In our analyses, we take these sampling characteristics into account by applying the survey (*svy*) commands in Stata specifying the clustering structure (*xs11*) and employing the East-West design weight (*wghtpew*) in the analyses.

A2 Response rate

In the study at hand, we rely on the official GGSS 2016 response rate (GESIS - Leibniz-Institut für Sozialwissenschaften 2017, xxvii), because it aligns with the recommended calculation of the response rate as provided by the American Association for Public Opinion Research (AAPOR) in the guide “*Standard Definition: Final Dispositions of Case Codes and Outcome Rates for Surveys*” (AAPOR 2016, 61-66). In this guide, the calculation of the response rate includes measures for the cooperation rate, the contact rate and other factors, as well as whether the interview was completed, partial or had to be broken off (AAPOR 2016, 61). These factors are accounted for in GGSS response rate. Since the details for the calculation of the response rate for GGSS 2016 have not (yet) been published, we rely on personal communication with the GGSS office (Michael Blohm, researcher at the GGSS-Team; Siegers 2019), which sent us the detailed information on the calculation of the response rate (for the calculation of response rate for previous GGSS rounds see, for example, Wasmer et al. 2017, 54).

The official GGSS 2016 response rate is 34.6% for the whole sample (former East Germany: 36.6%; former West Germany: 34.2%) (GESIS - Leibniz-Institut für Sozialwissenschaften 2017, xxvii) and this response rate appears to most closely resemble the response rate $RR1_w$ in AAPOR’s guide (2016, 66). The response rate in GGSS 2016 accounts for differences in the first sampling stage by calculating separate response rates for East and West Germany, since municipalities in East had a higher probability of being sampled. Accordingly, the overall response rate uses weighted estimates for the different types of non-response, where West German respondents are weighted higher and East German respondents are weighted lower (personal communication with Michael Blohm 2019). Furthermore, in line with AAPOR’s recommendations for multistage designs (AAPOR 2016, 66), the calculation addresses nonresponse at this early stage by accounting for the percentage of house-

hold addresses within the municipalities which were not included in the sample. This type of nonresponse is typically attributed to relocation and, in GGSS 2016, 7.2 % of the identified households in the former West Germany and 5.4 % in the former East Germany were associated with this type of nonresponse (personal communication with Michael Blohm 2019).

Concerning the second stage (the sampled respondents within the given municipality), the GGSS response rate incorporates information about the contact rate, where nonresponse due to unsuccessful contact was 7 % in West Germany and 8.5 % in East Germany. Furthermore, the GGSS response rate accounts for the cooperation rate, where lacking cooperation was attributed to 47.4% in West Germany and 46.1 % in East Germany. Finally, the response rate accounts for incomplete interviews due to insufficient German language skills (this type of nonresponse was 4 % West Germany and 1.9 % in East Germany) and physical/cognitive impairment (this was 4 % and 4.9 % for West and East Germany, respectively) (personal communication with Michael Blohm 2019).

B Time frame and studied sample

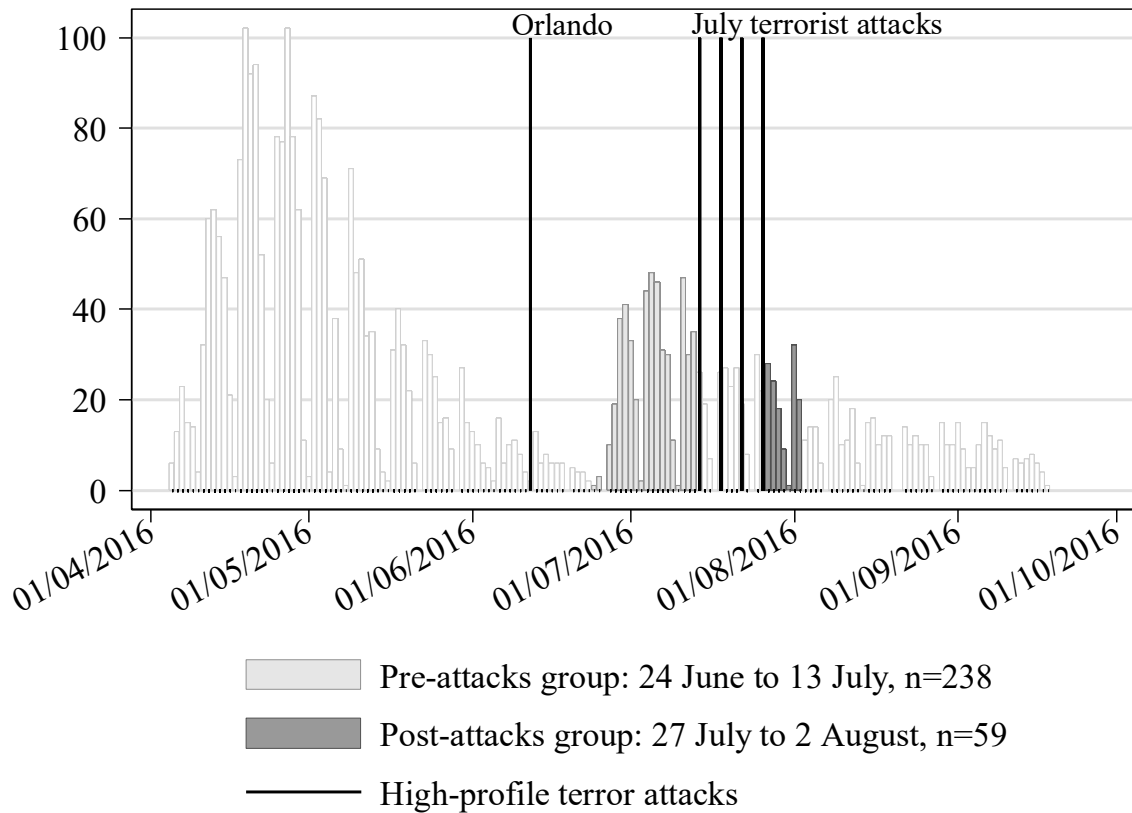
B1 Time frame

Throughout the fieldwork period, a number of smaller and larger terrorist attacks took place. The most deadly and highly publicized ones were the Brussels bombings (32 deaths, 340 injured) (Wikipedia 2019a), which took place shortly before the fieldwork period on 22 March, the nightclub shooting in Orlando on 12 June (49 deaths, 53 injured) (Wikipedia 2019d), the truck attack in Nice on 14 July (86 deaths, 434 injured), and the mass shooting in a shopping mall in Munich on 22 July (9 deaths, 36 injured). Within the twelve days following the terrorist attack in Nice, four additional terrorist attacks took place in France and Germany, which, despite their smaller scale in terms of victims, received great attention in the German media due to the already high salience of terrorism. Due to the events throughout 2016, it seems plausible that the German public already was sensitized to “us against them” (ethnocentric) thinking. *Ceteris paribus*, this renders our test of the activation of ethnocentrism a conservative one.

The timing of these high-profile terrorist attacks from 14 to 26 July within the fieldwork period of GGSS creates a quasi-experiment, which allows us to gain a better understanding of how terrorism may activate ethnocentric predispositions to explain a changed willingness to sacrifice civil liberties for higher security. Our assumption is that it was *as-if* random whether the respondent was interviewed before or after the wave of terrorist attacks (Muñoz, Falcó-Gimeno, and Hernández 2020), allowing us to create a “control” and a “treatment group” (in Appendices J and K we probe this assumption empirically). Here, the respondents interviewed in the period *immediately before* the attacks constitute the control (pre-attacks) group, while those respondents interviewed in the period *immediately after* the attacks constitute the treatment (post-attacks) group.

The number of interviews per day and the timing of these terrorist attacks are shown in Figure B1 below as bars and spikes, respectively. Similar to other studies (Legewie 2013; Finseraas and Listhaug 2013; Larsen, Cutts, and Goodwin 2019), we define the pre-attack control group as those respondents interviewed in the 20 days prior to attacks (between 24 June and 13 July; shaded in light gray in Figure B1) and the post-attacks treatment group as those respondents interviewed in the 7 days after the attacks (between 27 July and 2 August; shaded in dark gray).

Figure B1. Timing of high-profile terrorist attacks during the fieldwork period



B2 Studied sample

The GGSS 2016 contains a sample split condition, whereby only half of the respondents received questions concerning the role of government. These questions are a part of a rotating module and include several questions about civil liberties. Since we are interested in studying how the activation of ethnocentrism affects attitudes towards civil liberties, we constructed a variable to signify whether the respondent was a part of this sample split (see Appendix E). Hence, our analyses are based on the sample of respondents, who were interviewed about the role of government.

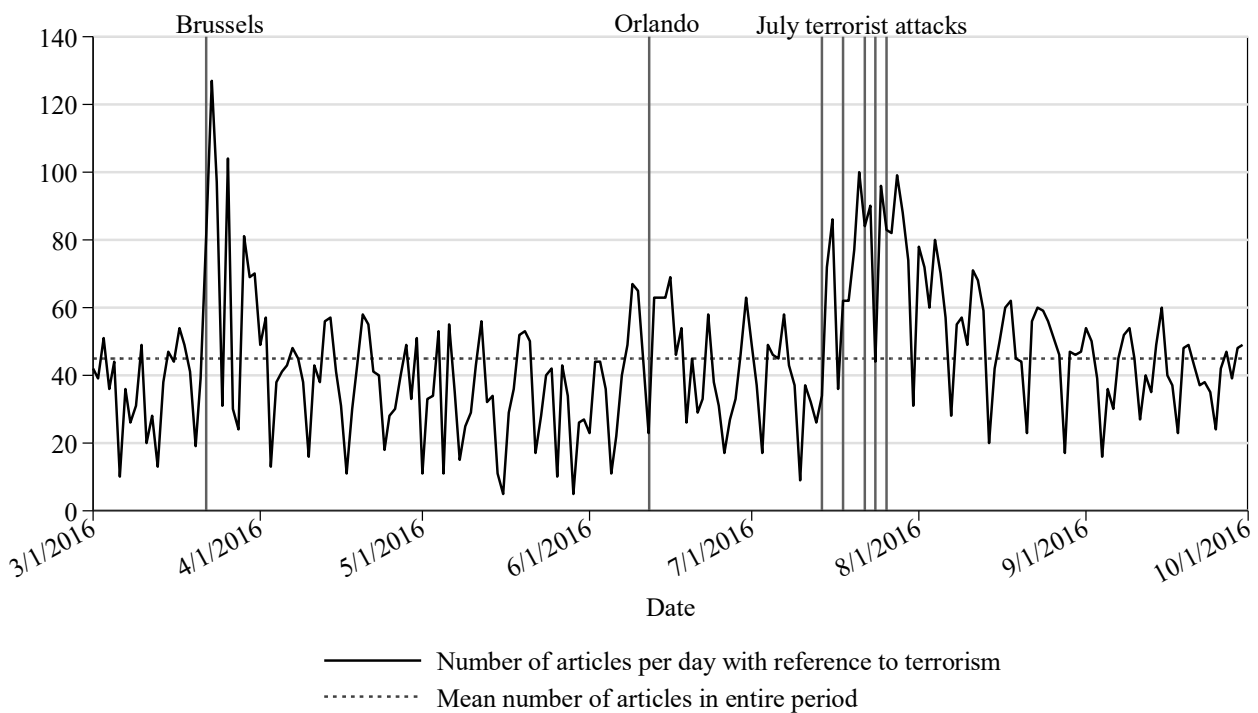
Considering that we focus on how ethnocentrism is activated among in-group members to explain willingness to sacrifice civil liberties, we define German citizenship to be the delimiting in-group characteristic in the German setting. Thus, only respondents with a German citizenship who received questions about civil liberties are included in the sample. This results in a sample consisting of 297 respondents (53.20 percent men), with 238 in the pre-attacks and 59 in the post-attacks group, and an overall average age of 53.15 years (std. dev. 18.14). When we restrict the observations to those respondents who have non-missing values on all variables included in the main models (Table 1, Model 1-3: civil liberties index (with reference to terrorism), ethnocentrism, gender, age, education and employment status), the sample is reduced to 254 with 202 respondents in the pre-attacks group and 52 in the post-attacks group. Similarly, the number of the respondents in the pre-attacks and post-attacks groups change slightly, depending on whether authoritarianism is included in the model or whether the dependent variable refers to civil liberties in general.

C The salience of terrorism and public opinion in the context of the July 2016 terrorist attacks

The hypothesized theoretical mechanism—that ethnocentrism is especially consequential when activated by focusing events, which link a given policy issue to salient social groups—hinges upon the assumption that the July 2016 terrorist attacks indeed were such salient focusing events. In order to buttress this claim, we conducted a media analysis by searching for the daily number of articles referring to the topic of terrorism in several popular German news outlets¹ during the GGSS fieldwork period. Specifically, we searched in the news outlets’ online archives and LexisNexis (restricting the search period to March 1st to September 30th 2016) for the term “terror*” in order to account for the possible words relating to the topic such as “terrorist” and “terrorism”².

Figure C1 shows the total daily number of articles referring to terrorism in the selected news outlets from March 1st to September 30th 2016 (black line). As seen in Figure C1, terrorism was already a highly salient topic in the media on one occasion prior to the July 2016 terrorist attacks, namely in the aftermath of the Brussels suicide bombings on March 22 (Wikipedia 2019a). While the mean number of articles referring to terrorism in the whole period was 44.6 (std. dev. = 20.2) per day (dashed line), the 14-day period following the Brussels attack on average counted 59.4 articles (std. dev. = 33.5) with reference to terrorism per day. After a longer period of lower coverage of terrorism—even in the aftermath of the night-club shooting in Orlando—the topic grew in salience immediately after the Nice truck attack on July 14th 2016. In fact, the mean number of articles during the 14 days following the Nice attack was 76.6 articles (std. dev. = 19.6) per day and the salience of the topic remained higher than average throughout August 2016 (mean number of articles in August = 52.7; std. dev. =15.6).

Figure C1. Number of articles per day referring to terrorism in the GGSS fieldwork period



¹ These included online and offline publications of *Frankfurter Allgemeine Zeitung*, *Die Zeit*, *Süddeutsche Zeitung*, *Die Tageszeitung* and *Bild*.

² German equivalents of the words “terrorist”, “terrorists”, “terrorism”, “terror’s”, “terrorist’s” and “terrorists”.

The salience of terrorism in 2016 was also reflected in the German public opinion. Following the Brussels attack, 67 % of the respondents in a representative survey of the German population agreed to feeling scared that terrorist attacks could take place in Germany, which was a substantial increase from the year before, where 45 % of the respondents agreed to the same question following the January 2015 terrorist attack in Paris (infratest dimap 2016, 4). This fear reached unprecedented heights after the attacks in July 2016, with a survey from August 2016 showing that 76 % of the German voting-eligible population agreed to feeling scared that terrorist attacks could take place in Germany (infratest dimap 2016, 4).

Overall, the media analysis and the findings concerning heightened fear of terrorism among German citizens support the contention that the activation of ethnocentrism indeed can be attributed to the salience of terrorism.

D The wave of terrorist attacks

In the following subsections, we briefly describe each of the terrorist attacks, which delimit the pre-attacks and post-attacks groups of respondents.

D1 The Nice Truck Attack

On July 14, 2016, the Bastille Day, many people were gathered at the Promenade des Anglais in Nice, France. Around 11 pm, a 31-year-old man drove a truck about 2 kilometers through the crowd gathered on the promenade, killing 86 people and wounding more than 400 (Wikipedia 2019b). The perpetrator and Tunisian immigrant, Mohamed Lahouaiej-Bouhlel, was not known by the French authorities as a potential terrorist (Frankfurter Rundschau 2016; Frankfurter Allgemeine Zeitung 2016). Shortly after the terrorist attack, Islamic State claimed responsibility for it.

D2 The Würzburg Train Attack

On July 18, 2016, a 17-year-old man attacked passengers with a knife and axe in a train on its way to the German town, Würzburg. The train was stopped and the perpetrator fled the sight on foot before being killed by the police (Wikipedia 2019e). Five persons were wounded in the attack. The perpetrator, known as Riaz Khan Ahmadzai came to Germany in the end of July 2015, and registered as an Afghan asylum seeker (Finkenwirth 2016). A few hours after the attack, Islamic State claimed responsibility for the attack.

D3 The Munich Mass Shooting

On July 22, 2016, an 18-year-old man shot dead nine persons and wounded 36 persons in the Olympia Shopping Centre in Munich, Germany, before committing suicide. Seven of the victims had immigrant background. The perpetrator known as David S. was a German citizen with Iranian parents (Kampf and Stroh 2017). While the criminal investigators initially described the actions as a classical shooting rampage (Fischer 2016), the event has later (Tagesschau 2019) been classified as rightwing extremist terrorism, since the perpetrator appeared to be inspired by Anders B. Breivik, who killed 77 people in Norway exactly five years prior to the shooting in Munich.

D4 The Ansbach Bomb Attack

On July 24, 2016, a 27-year old man entered a bar in the Bavarian town Ansbach, Germany, and detonated a bomb killing only himself but wounding more than 10 persons. The perpetrator, Mohammed Daleel, a Syrian refugee arrived in Germany in 2014, where he applied for asylum (Schmidt 2016). Islamic State claimed responsibility for the attack (Zeit Online 2016).

D5 The Normandy Church Attack

On July 26, 2016, two attackers took six people hostage at the morning mass in a small Catholic church in Saint-Étienne-du-Rouvray, a town in the region of Normandy, France. The two perpetrators used knives to behead the priest and led the remaining hostages out of the church, before being shot dead by the police (Wikipedia 2019c). Shortly after, Islamic State claimed responsibility for the attack. Both perpetrators were young Muslim men of Algerian background and known by the French authorities (BBC 2016).

E List of variables

Table E1 below contains information about the variables used in the study. The table describes the original variables' response categories, but all variables were rescaled to range from 0 to 1 prior to being used in the regression analyses with the only exceptions being education and employment status, which were already coded as dummies. Thus, the means and standard deviations listed in the table are based on the 0-1 coding with the exception of *age* (shown in years). For categorical variables (*post-attack treatment status*, *gender*, *education*, and *employment status*) we only present means (equivalent to the share of respondents with value '1' on the dummy variable). All descriptive statistics account for the clustered structure of the sample and oversampling of East-German respondents (i.e. using the variables *xs11* and *wghtpew*) in the calculations, except for the calculations of Cronbach's alpha, where it was only possible to include the East-West sampling weights in the Stata-command. Furthermore, the descriptive statistics are based on the sample relevant to the specific regression models and variables. We use the following superscripts to denote these different samples in Table E1:

- (1) Sample of respondents included in Models 1-3, Table 1, with non-missing values on *civil liberties (with reference to terrorism)*, *ethnocentrism*, *treatment status*, *gender*, *age*, *education*, *work* and a German *citizenship*.
- (2) Sample of respondents included in Models 4-6, Table 1, with non-missing values on *civil liberties (general)*, *ethnocentrism*, *treatment status*, *gender*, *age*, *education*, *work* and a German *citizenship*.
- (3) Sample of respondents included in Model 10, Table 1, with non-missing values on *civil liberties (with reference to terrorism)*, *ethnocentrism*, *authoritarianism*, *treatment status*, *gender*, *age*, *education*, *work* and a German *citizenship*.
- (4) Sample of respondents included in Model 4, Table O1, with non-missing values on *civil liberties (with reference to terrorism)*, *ethnocentrism*, *left-right ideology*, *treatment status*, *gender*, *age*, *education*, *work* and a German *citizenship*.
- (5) Sample of respondents with non-missing values on *civil liberties (with reference to terrorism)*, *ethnocentrism*, the specific *alternative control group* variable, *gender*, *age*, *education*, *work* and a German *citizenship*.

Table E1. Information about variables

Name	Survey question/description	Mean/Std. dev.	GGSS variable
<i>Dependent variable</i>			
Civil liberties (with reference to terrorism)	Additive index variable (Cronbach's alpha = 0.81), ranging from 0-1 (least to most restrictive), based on response to the three questions below which started with "Suppose the government suspected that a terrorist act was about to happen. Do you think the authorities should have the right to...". This which was followed by:	0.55/0.27 ⁽¹⁾	
Detain people without trial	"...detain people for as long as they want without putting them on trial?"	0.43/0.33 ⁽¹⁾	<i>J014_1</i>
Tap people's phones	"... tap people's telephone conversations?"	0.68/0.29 ⁽¹⁾	<i>J014_2</i>
Search people on the street	"... stop and search people in the street at random?"	0.55/0.30 ⁽¹⁾	<i>J014_3</i>
	Response categories: "Definitely should not have the right" (1) "Probably should not have the right" "Probably should have the right" "Definitely should have the right" (4)		
<i>Independent variables</i>			
Ethnocentrism	Additive index variable (Cronbach's alpha = 0.85), scaled from 0-1 (least to most ethnocentric), based on the following 10 variables below. Prior to the index construction, all variables were rescaled between 0 and 1 and "Don't know"-answers were set to be missing.	0.39/0.19 ⁽¹⁾	
Cultural diversity	Response to the statement "A society with high levels of cultural diversity will be better at tackling new problems" with the following response categories: "Completely agree" (1) "Tend to agree" "Tend to disagree" "Completely disagree" (4)	0.34/0.28 ⁽¹⁾	<i>ma13</i>

Table E1 (*continued*)

Name	Survey question/description	Mean/Std. dev.	GGSS variable
Foreigners are advantageous	Response to the question "Do you think that the presence of foreigners is advantageous or disadvantageous for Germany?" with the following response categories: "Clearly advantageous" (1) "Rather advantageous" "Neither one nor the other" "Rather disadvantageous" "Clearly disadvantageous" (5)	0.45/0.24 ⁽¹⁾	<i>ma11</i>
Belong to common culture	Response to the statement "It is better for a country if all people belong to a common culture" with the following response categories: "Completely disagree" (1) "Tend to disagree" "Tend to agree" "Completely agree" (4)	0.34/0.30 ⁽¹⁾	<i>ma12</i>
Foreigners enrich culture	Response to the statement "[Foreigners] enrich the cultural life of Germany" with the following response categories: "Completely agree" (1) ... "Completely disagree" (7)	0.45/0.29 ⁽¹⁾	<i>mp03</i>
Foreigners' entitlement to social benefits	Response to the statement "Foreigners living in Germany should be entitled to the same welfare benefits and other social entitlements as Germans" with response categories as immediately above.	0.43/0.35 ⁽¹⁾	<i>ma06</i>

Table E1 (continued)

Name	Survey question/description	Mean/Std. dev.	GGSS variable
Loss of social cohesion	Response to the statement "The presence of foreigners in Germany leads to a loss of social cohesion" with the response categories: "Completely disagree" (1) ... "Completely agree" (7)	0.33/0.30 ⁽¹⁾	<i>mp09</i>
Marry people of own nationality	Response to the statement "Foreigners living in Germany should choose to marry people of their own nationality" with response categories as immediately above.	0.13/0.26 ⁽¹⁾	<i>ma04</i>
Deny political participation	Response to the statement "Foreigners living in Germany should be prohibited from taking part in any kind of political activity in Germany" with response categories as immediately above.	0.29/0.32 ⁽¹⁾	<i>ma03</i>
Feel as stranger in own country	Response to the statement "With so many foreigners in Germany, one feels increasingly like a stranger in one's own country" with response categories as immediately above.	0.36/0.35 ⁽¹⁾	<i>ma09</i>
Foreigners should adapt to way of life	The following question was asked in two variations: Split A: "Foreigners living in Germany should adapt their way of life a little more closely to the German way of life" or Split B: "Foreigners living in Germany should adapt their way of life more closely to the German way of life" with response categories as immediately above. Respondents were randomly assigned to one version of the question.	0.76/0.24 ⁽¹⁾ (combined variable)	<i>ma01a/ma01b</i>

Table E1 (continued)

Name	Survey question/description	Mean/Std. dev.	GGSS variable
<i>Moderating variable</i>			
Post-attack treatment status	Defines whether the respondent was interviewed in the 20-day pre-attack or 7 day post-attack period of terrorist attacks. 0 = Control group: 20 days before Nice terrorist attack (June 24, 2016-July 13, 2016) 1 = Treatment group: 7 days after Normandy terrorist attack (July 27, 2016-August 2, 2016)	0.80/ – ⁽¹⁾ 0.20/ – ⁽¹⁾	
<i>Sociodemographic variables</i>			
Gender (female)	0 = male 1 = female	0.56/ – ⁽¹⁾ 0.44/ – ⁽¹⁾	<i>gndr</i>
Age (years)	Age in years when interviewed.	53.47/18.42 ⁽¹⁾	<i>age</i>
Education	Respondent's highest level of attained education based on International Standard Classification of Education 2011, with the following categories: Lower secondary or less (1) Upper secondary Short tertiary education Medium to long tertiary education (4)	0.07/ – ⁽¹⁾ 0.46/ – ⁽¹⁾ 0.21/ – ⁽¹⁾ 0.26/ – ⁽¹⁾	<i>isced11</i>
Employment status	Variable indicating whether the respondent is unemployed, working or otherwise engaged containing the following variables: Unemployed (1) Working Retired Housework In school or student (5)	0.05/ – ⁽¹⁾ 0.51/ – ⁽¹⁾ 0.34/ – ⁽¹⁾ 0.04/ – ⁽¹⁾ 0.06/ – ⁽¹⁾	<i>work, dw03</i>

Table E1 (continued)

Name	Survey question/description	Mean/Std. dev.	GGSS variable
<i>Alternative dependent variable</i>			
Civil liberties (general)	Additive index variable (Cronbach's alpha = 0.78), ranging from 0-1, based on response to the four questions below:	0.41/0.23 ⁽²⁾	
Video surveillance in public areas	Response to the questions "Do you think that [the German government] should or should not have the right to keep people under video surveillance in public areas?" with the following response categories: "Definitely should not have the right" (1) "Probably should not have the right" "Probably should have the right" "Definitely should have the right" (4)	0.59/0.32 ⁽²⁾	<i>J011_1</i>
Surveillance of online information exchange	Response to the question "Do you think that [the German government] should or should not have the right to monitor e-mails and any other information exchanged on the Internet?" with response categories as immediately above.	0.38/0.32 ⁽²⁾	<i>J011_2</i>
Collect information about people living in Germany without their knowledge	Response to the question "Do you think that [the German government] should or should not have the right to collect information about anyone living in [Germany] without their knowledge" with response categories as immediately above.	0.33/0.29 ⁽²⁾	<i>J013_1</i>
Collect information about people living in other countries without their knowledge	Response to the question "Do you think that [the German government] should or should not have the right to collect information about anyone living in other countries without their knowledge?" with response categories as immediately above.	0.34/0.28 ⁽²⁾	<i>J013_2</i>

Table E1 (continued)

Name	Survey question/description	Mean/Std. dev.	GGSS variable
<i>Alternative independent variables</i>			
Authoritarianism	Response to the statement "In general it will be of benefit for a child in later life if he or she is forced to conform to his or her parents' ideas" with the following response categories: "Completely agree" (1) ... "Completely disagree" (7)	0.18/0.24 ⁽³⁾	<i>lp02</i>
Left-right political ideology	Response to the question "Many people use the terms "left" and "right" when they want to describe different political views. Here we have a scale which runs from left to right. Thinking of your own political views, where would you place these on this scale?" with the following response categories: "Left" (1) ... "Right" (10)	0.47/0.18 ⁽⁴⁾	<i>pa01</i>
<i>Alternative treatment status variables</i>			
Variables for alternative treatment groups			
Moving window treatment status variables	The pre-attacks group remains the same (20 days prior to the Nice attack) while the seven-day time window defining the treatment group, was moved by one day. For example, 1 = Treatment group _{mw1} (July 27, 2016-August 2, 2016) 1 = Treatment group _{mw2} (July 28, 2016-August 3, 2016) ... 1 = Treatment group _{mw32} (15 August to the 21 August)		

Table E1 (continued)

Name	Survey question/description	Mean/Std. dev.	GGSS variable
Widening window treatment status variables	<p>The pre-attacks group remains the same (20 days prior to the Nice attack) while the seven-day time window defining the treatment group, was widened by one day. For example,</p> <p>1 = Treatment group_{ww1} (July 27, 2016-August 2, 2016)</p> <p>1 = Treatment group_{ww2} (July 27, 2016-August 3, 2016)</p> <p>...</p> <p>1 = Treatment group_{ww30} (July 27, 2016-August 25, 2016)</p>		
Variables for alternative control groups			
Alternative 1	<p>"Right" (10)</p> <p>1 = Post-attacks treatment group: 7 days after Normandy terrorist attack (July 27, 2016-August 2, 2016)</p>	0.10/ ⁽⁵⁾	
Alternative 2	<p>0 = Pre-attacks control group: 20-day period (May 3, 2016-May 22, 2016)</p> <p>1 = Post-attacks treatment group: 7 days after Normandy terrorist attack (July 27, 2016-August 2, 2016)</p>	0.18/ ⁽⁵⁾	
Alternative 3	<p>0 = Pre-attacks control group: 20-day period (May 23, 2016-June 11, 2016)</p> <p>1 = Post-attacks treatment group: 7 days after Normandy terrorist attack (July 27, 2016-August 2, 2016)</p>	0.32/ ⁽⁵⁾	

Table E1 (continued)

Name	Survey question/description	Mean/Std. dev.	GGSS variable
<i>Additional variables</i>			
Citizenship	Generated variable based on respondent's citizenship and his/her parents' citizenship, resulting in the following categories: “Not German” (0) “German” (1)		<i>german</i>
East-West weight	Weight for former East German and West German federal states		<i>wghtpew</i>
Virtual point number	Variable indicating the regional clustering, given that the sample uses a stratified sampling approach.		<i>xs11</i>
Government split variable	Variable indicating whether the respondent received the set of questions concerning the role of government, including the questions about civil liberties. Respondents who received these are kept in the studied sample for the analyses, while the remaining respondents are dropped.		
Contact via telephone	Numerical variable reflecting the frequency of telephone contact attempts ranging from 0 (few contact attempts) to 1 (many contact attempts).	0.04/0.09 ⁽¹⁾	<i>xs08</i>
Contact via house visits	Numerical variable reflecting the frequency of contact attempts via visits at the respondent's place of residence ranging from 0 (few contact attempts) to 1 (many contact attempts).	0.07/0.10 ⁽¹⁾	<i>xs09</i>
Other forms of contact	Numerical variable reflecting the frequency of other forms of contact attempts ranging from 0 (few contact attempts) to 1 (many contact attempts).	0.01/0.05 ⁽¹⁾	<i>xs13</i>
Bavaria dummy	Variable reflecting whether respondent was living in Bavaria or not at the time of the interview: 0 = Living elsewhere in Germany 1 = Living in Bavaria	0.88/ ₋ ⁽¹⁾ 0.12/ ₋ ⁽¹⁾	

F Conceptualizing and operationalizing ethnocentrism

F1 Conceptualization

Our conceptualization of ethnocentrism was inspired by the work of Kam and Kinder (2007, 2009, 2012), Orey and Park (2012), Kleinpenning and Hagendoorn (1993) as well as Bizumic and colleagues (Bizumic and Duckitt 2012; Bizumic et al. 2009).

Following these authors, broadly speaking, we conceptualized ethnocentrism as an individual predisposition, whereby individuals think in “social hierarchical” terms, categorizing other individuals into in-groups or out-groups (Kinder and Kam 2010, 8, 31–32; Orey and Park 2012; Kleinpenning and Hagendoorn 1993; Bizumic and Duckitt 2012). This disposition may be activated, for example, by threat-inducing events and information (Kinder and Kam 2010, 31, 35–36).

F2 Operationalization and delineation from other related concepts

In operationalizing ethnocentrism we rely on the work from by Kleinpenning and Hagendoorn (1993), Bizumic and colleagues (Bizumic and Duckitt 2012; Bizumic et al. 2009), and Rapp (2016). The following considerations motivated our choice of this operationalization.

First, these works define different empirically observable dimensions of the concept: preference for in-group members, prioritization of the in-group’s superiority, group cohesion, purity, and culture, and exploitation of out-group members and their rights (Kleinpenning and Hagendoorn 1993; Bizumic and Duckitt 2012).

Second, the authors—especially Bizumic and colleagues (2009)—draw on several established scales, which tap into ethnocentrism and related concepts, in order to create an empirical measure which closely reflects their conceptual understanding of ethnocentrism and its core dimensions. Bizumic et al. (2009) find support for their conceptualization of ethnocentrism in New Zealand, the US, Serbia and France, while Kleinpenning and Hagendoorn’s (1993) conceptualization is tested using a Dutch sample. Furthermore, Rapp (2016) tests an adapted version of Kleinpenning and Hagendoorn’s (1993) conceptualization and measurement of ethnocentrism—in addition to biological, symbolic and aversive racism—using data from the European Social Survey (round 7) from 20 countries. This analysis reveals that the four concepts are empirically distinct and confirm the prior understanding and measurement of ethnocentrism (Rapp 2016) as described by Kleinpenning and Hagendoorn (1992). Thus, these closely related understandings and measures of ethnocentrism have been tested in many different national settings and, accordingly, the choice of items for our ethnocentrism measure was guided by these studies.

Based on these considerations, we identified 10 variables in the GGSS 2016, which we find to best capture this understanding of ethnocentrism and which align with prior empirical findings (Kleinpenning and Hagendoorn 1993; Bizumic et al. 2009; Rapp 2016). While the identified variables reflect the aforementioned dimensions of ethnocentrism and constitute a reliable measure of the underlying concept (for the studied subsample Cronbach’s $\alpha = 0.85$; see table E1 above), they focus on foreigners as the main out-group. This could be seen as problematic, since the selected measures may potentially capture xenophobia, i.e. fear of foreigners and the strange (Sanchez-Mazas and Licata 2015), rather than ethnocentrism. However, it is important to note that our operationalization of ethnocentrism does not primarily focus on *fear* of foreigners, but rather taps into the prioritization of the in-group’s superiority and purity. In addition, cleavages in Western Europe, including Germany, are typically dominated by national and cultural differences between native-

born citizens and immigrants (e.g. Hooghe, Meeusen, and Quintelier 2013; van der Brug and van Spanje 2009), whereby immigrants are the most salient out-group. Consequently, ethnocentric sentiments will typically overlap with anti-foreigner sentiments.

In summary, our operationalization of ethnocentrism aligns with prior research, capturing core dimensions of the concept.

F3 Addressing the difference in question wording of one ethnocentrism indicator

One of the ethnocentrism indicators – “Foreigners living in Germany should adapt their way of life a little more closely to the German way of life” – featured as a part of a sample split (see table E1). Thereby, roughly half of the respondents received the questions as just stated (mean for studied sample= 0.77, std. dev. = 0.24), while the other half of the sample received almost the same question, the only difference being that the wording “a little more” was exchanged for “more” (mean for studied sample = 0.75, std. dev. = 0.25). In order to analyze the effect of the sample split, we replicate the main results (Table 1, Model 1-3) in Table F1, while differentiating between whether the ethnocentrism measure includes the Split A variant or Split B variant of the question. As Table F1 shows, the difference in question wording does not lead to markedly different results and, therefore, we included both variants in the ethnocentrism measure. Accordingly, a combined variable (containing both variants of the question wording) along with the 9 other indicator variables formed the basis of the constructed additive ethnocentrism index (scaled 0-1).

Table F1. The activation of ethnocentrism while accounting for difference in question wording

Model	Split A: "a little more"			Split B: "more"		
	1	2	3	4	5	6
Ethnocentrism	0.14 (0.13)	0.13 (0.13)	-0.03 (0.14)	0.15 (0.13)	0.15 (0.13)	0.00 (0.14)
Post-attack (PA)		0.14** (0.06)	-0.17* (0.09)		0.08 (0.05)	-0.17 (0.11)
Ethnocentrism*PA			0.78** (0.20)			0.63** (0.24)
Observations	125	125	125	129	129	129
R-squared	0.09	0.13	0.19	0.11	0.12	0.15

Note: OLS estimates with robust standard errors in parenthesis. Stars indicate level of significance.

** p<0.01; * p<0.05.

The sample consists of respondents with German citizenship and the models use the sociodemographic control variables (sex, age, age², education, employment status) included in the models reported in Table 1, Model 1-3 in the main paper.

G Alternative measures for ethnocentrism

In addition to our analyses with the full ethnocentrism measure, which is heavy on questions about foreigners as noted above, we conducted a robustness analysis using only the measure – “It is better for a country if all people belong to a common culture.” This measure does not refer to foreigners per se and captures key aspects of ethnocentrism concerning the categorization of individuals into “us against them”-groups and maintaining the purity and superiority of the in-group. As shown in Appendix N (Table N1), the analyses using this more parsimonious measure for ethnocentrism reproduce the overall findings. This finding appeases the concern that it is exclusively fear of foreigners—xenophobia—which drives the results.

H Alternative predispositions

Attitudes towards civil liberties vis-à-vis security concerns—in particular in the context of a threatening situation—have sometimes been explained with reference to authoritarianism (e.g. Hetherington and Suhay 2011) and political ideological orientation (Vasilopoulos, Marcus, and Foucault 2017; Silver and Davis 2004). In order to ensure that a change in attitudes towards civil liberties in Germany in the summer of 2016 was not driven by the activation of authoritarianism and/or left-right political orientation, but rather by ethnocentrism, we analyze the effect of these dispositions to assess the robustness of our results.

Generally, authoritarianism is conceptualized as a deep-seated disposition reflecting a willingness to submit to authorities and it has been found to explain a range of political attitudes (Feldman and Stenner 1997; Kam and Kinder 2012, 331), including attitudes towards civil liberties (Echebarria-Echabe and Fernández-Guede 2006; Hetherington and Suhay 2011). Alongside authoritarianism, political ideological orientation (i.e. political conservatism versus liberalism or left-right orientation) also explains a wide range of specific policy attitudes (Huddy et al. 2005; Silver and Davis 2004).

To account for authoritarianism, we applied a commonly used measure concerning child-rearing values (e.g. Feldman and Stenner 1997) in Model 7-10, Table 1. As shown in these analyses, authoritarianism does not appear to have a significant effect on attitudes towards civil liberties (with reference to terrorism). More importantly, we find no indication that the activation of ethnocentrism is confounded by authoritarianism.

Political ideological orientation is measured with the left-right political orientation scale (see table E1). Appendix O addresses the influence of left-right orientation, and demonstrates that the activation of ethnocentrism remains the primary explanation for a greater willingness to sacrifice civil liberties for increased security in the context of terrorism.

I Construction of main and alternative dependent variable

Since we hypothesize that group associations are the “activating mechanism”, we would expect that the activation of ethnocentrism primarily is associated with a willingness to sacrifice civil liberties in the context of terrorism. This is based on the underlying assumption that native Germans’ (the in-group) thoughts of terrorism spark associations with out-group members (immigrants or persons with an immigrant background), because many high-profile terrorist attacks since the 9/11 attacks have implicated persons with immigrant background, predominantly Northern African and Asian.

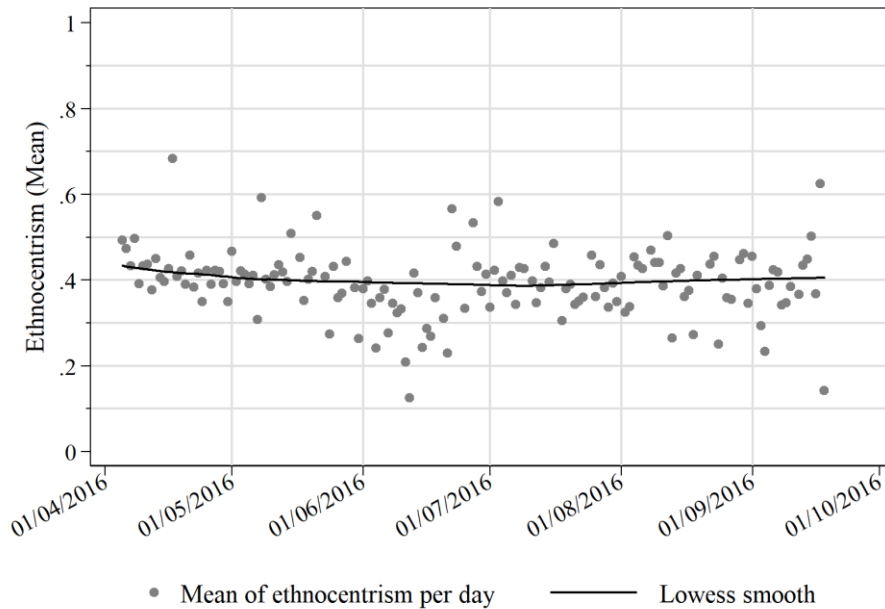
The primary dependent variable thus measures security concerns (relative to civil liberties) in the context of terrorism using three items to form an additive index (Cronbach’s alpha for studied sample = 0.81). However, in order to understand whether group associations prompted by terrorism indeed is the activating mechanism, we employ an alternative dependent variable, which does not have a clear reference to terrorism. Specifically, we use four items, measuring willingness to sacrifice civil liberties *in general* to construct an alternative dependent variable (Cronbach’s alpha for studied sample = 0.78). Our expectation is that the activation of ethnocentrism will not be detectable in the absence of a clear reference to terrorism.

J Balance test: Stability of ethnocentrism throughout the survey period

Our main theoretical expectation is that ethnocentrism is a stable predisposition, which is dormant at times, but can be activated under certain conditions, for example in the context of group associations or perceived threat. From this perspective, ethnocentrism is generally a stable characteristic, which is not in itself expected to change in the face of terrorism.

Ideally, panel data would be used to assess the stability of ethnocentrism within individuals over time. However, given the cross-sectional nature of the GGSS data, the best option is to assess whether ethnocentrism is relatively stable throughout the interview period, including assessing that the pre-attacks group and post-attacks group do not differ substantially from one another in this regard. Thus, we calculated the mean value of the ethnocentrism measure among the respondents for each interview day throughout the fieldwork period. We assessed the stability of the alternative ethnocentrism measure (*Belong to common culture*) in a similar manner. If there are systematic variations in the daily mean values, this would compromise the assumption of ethnocentrism being a stable predisposition.

Figure J1. Mean daily value of ethnocentrism



As seen in Figure J1, despite fluctuations (most likely due to variations in number of interviews), the mean daily level on the ethnocentrism index was very stable throughout the fieldwork period. In addition, the pre-attacks and post-attacks group were similar in terms of their means and distributions (pre-attacks group: mean = 0.39, std. dev. = 0.19; post-attacks group: mean = 0.39, std. dev. = 0.21), and a two-sample t-test based on the sample of respondents used in Model 3, Table 1, revealed no significant difference in means (p-value = 0.59). Likewise, using only the single variable (*Belong to common culture*) as a measure for ethnocentrism produced overall the same result.

Ceteris paribus, these findings validate the assumption that ethnocentrism is indeed a stable predisposition.

K Addressing selection: Comparability of pre-attacks and post-attacks groups

The thrust of our design is that the cascade of terrorist attacks in the summer of 2016 induced a quasi-random shock to the salience of ethnocentrism, which in turn alters its relationship with support for civil liberties. The strength of this design is premised on respondents interviewed before and after the terrorist attacks not differing systematically in their susceptibility to activation of ethnocentrism. In the Unexpected Events during Survey Design (UESD) framework (Muñoz, Falcó-Gimeno, and Hernández 2020) this is known as a threat to the *ignorability assumption*. In other words, if those interviewed right after the attacks for some reason are (much) more susceptible to link their ethnocentric predisposition to attitudes towards civil liberties than those interviewed before the attacks, the observed result would reflect selection rather than a causal activation of ethnocentrism prompted by the terrorist attacks. Another important premise for conducting this type of study is the *excludability assumption* (Muñoz, Falcó-Gimeno, and Hernández 2020), which implies that it must be reasonable to assume that it indeed was the wave of terrorist attacks, which altered (i.e. activated) the effect of ethnocentrism on civil liberties, and not any other factors.

A priori, we do not have strong theoretical reasons to think that respondents interviewed before or after the attacks should vary systematically in this regard. Our finding of no significant effects of ethnocentrism on general (non-group implicated) security concerns also implicitly suggests that this is not the case. If we had found that ethnocentrism were more strongly linked to attitudes more generally after the attacks, this could imply differences in attitudinal constraint across the post-attacks and the pre-attacks groups, thereby potentially indicating a sorting of different types of respondents around the attacks.

Another way to probe the comparability of the pre-attacks and post-attacks groups (in effect, the quasi-random assignment of respondents in to each group) is to compare them in terms of (presumably stable) sociodemographic characteristics. In Table K1, we report results from balance tests, in which we compare the distribution for the variables gender, age, education, and employment status for the pre-attacks and post-attacks groups. Given our restricted time window around the attacks and the concomitant low number of observations, we would expect differences between groups purely due to chance. Nevertheless, we find that the pre-attacks and post-attacks groups are fairly comparable across the sociodemographic characteristics. This is also evidenced by the results of the tests for significant difference in means and proportions between the two groups on all relevant variables (Table K1), which reveals that there are generally no statistically significant differences between the two groups. The only exception (one out of ten tests) is for respondents with a medium to long tertiary education, where this group of respondents is greater in the post-attacks group and (barely) significantly different from the pre-attacks group. It seems unlikely that the effect is driven by an overrepresentation of highly educated individuals in the post-attack period and we control for this variable in any case. To further probe if the overall results were sensitive to these distributions, we ran sets of separate regressions for men, women, respondents with a medium to long tertiary education and those without, working and non-working respondents (available in the supplementary data file: do-file “Appendix_K”). These analyses showed that the results remain robust across these categories.

In conclusion, a priori we do not have strong reason to think that our finding regarding the activation of ethnocentrism vis-à-vis attitudes towards civil liberties reflect selection of respondents into the pre- and post-attacks groups, and the empirical analyses also indicate that the two groups are largely observationally similar, and, more generally, that selection is unlikely to explain the observed activation effect.

Table K1. Sociodemographic difference between the pre- and post-attacks groups^a

	Pre-attacks ^b	Post-attacks group	Test of difference in proportions/means (p-value)
Gender (men)	55.81	48.21	0.31
Age (mean/std. dev.)	53.18/18.47	52.53/18.84	0.60
Education			
Lower secondary or less	7.44	7.14	0.94
Upper secondary	48.37	41.07	0.33
Short tertiary	21.86	16.07	0.34
Medium to long tertiary	22.33	35.71	0.04
Employment status			
Unemployed	6.98	5.36	0.66
Working	48.84	58.93	0.18
Retired	33.95	32.14	0.80
Housework	4.19	0.00	0.12
In school or student	6.05	3.57	0.47

^a All values are based on the studied subsample, meaning respondents with non-missing values on all relevant variables (*civil liberties with reference to terrorism, treatment status variable, ethnocentrism, gender, education, employment status*)

^b Values indicate percentages with the exception of age, which reflects the mean value and standard deviation in years.

L Supplementary analysis: detailed aspects of results

L1 Findings for sociodemographic variables

Table L1 below reproduces Table 1 in the main text, but also displays coefficients for the sociodemographic characteristics. Overall, we find inconsistent evidence for the effects of the sociodemographic variables. Among these variables, education seems to have somewhat of an influence on attitudes towards civil liberties with reference to terrorism, albeit these effects are mostly insignificant. Specifically, higher education (compared to only having lower secondary education or less) is negatively associated with willingness to sacrifice civil liberties for security.

L2 The activation effect on specific civil liberties measures

In Table L2 below, we look at the individual variables used to construct the dependent index variable (civil liberties with reference to terrorism), where respondents were asked whether government authorities should have the right to “Detain people for as long as they want without putting them on trial”, “Tap people’s telephone conversations”, and “Stop and search people in the street at random” (see Table E1 for details on question wording). Overall, the activation of ethnocentrism is consistent across the three dependent variables, although the activation effect is slightly weaker for the variable concerned with tapping people’s telephone conversations.

Table L1. The activation of ethnocentrism (full table)

Model	Civil liberties vs. security (terrorism)			Civil liberties vs. security (general)			Civil liberties vs. security (terrorism)			
	1	2	3	4	5	6	7	8	9	10
Ethnocentrism	0.15 (0.09)	0.14 (0.09)	0.00 (0.10)	0.17 (0.09)	0.16 (0.09)	0.15 (0.11)				0.02 (0.10)
Post-attacks (PA)		0.11** (0.04)	-0.15* (0.07)		0.12** (0.04)	0.11 (0.08)		0.10* (0.04)	0.07 (0.05)	-0.17* (0.07)
Ethnocentrism*PA			0.68** (0.15)			0.04 (0.17)				0.76** (0.16)
Authoritarianism							-0.06 (0.08)	-0.07 (0.07)	-0.11 (0.09)	-0.12 (0.09)
Authoritarianism*PA									0.17 (0.14)	-0.07 (0.15)
Gender (ref.: men)	-0.00 (0.04)	-0.01 (0.04)	-0.01 (0.04)	-0.07* (0.03)	-0.07* (0.03)	-0.07* (0.03)	0.01 (0.04)	-0.00 (0.04)	-0.00 (0.04)	-0.01 (0.04)
Age	0.58 (0.34)	0.61 (0.33)	0.70* (0.32)	0.43 (0.29)	0.49 (0.28)	0.49 (0.28)	0.40 (0.31)	0.42 (0.30)	0.42 (0.30)	0.68* (0.31)
Age ²	-0.51 (0.38)	-0.55 (0.37)	-0.66 (0.36)	-0.26 (0.32)	-0.34 (0.32)	-0.34 (0.32)	-0.26 (0.35)	-0.29 (0.34)	-0.30 (0.34)	-0.60 (0.34)
Education (ref.: lower secondary or less)										
Upper secondary	-0.12 (0.07)	-0.12 (0.07)	-0.10 (0.06)	-0.03 (0.06)	-0.03 (0.06)	-0.03 (0.06)	-0.15* (0.07)	-0.15* (0.06)	-0.15* (0.06)	-0.10 (0.06)
Short tertiary	-0.06 (0.08)	-0.05 (0.08)	-0.02 (0.08)	0.05 (0.06)	0.05 (0.06)	0.05 (0.06)	-0.10 (0.08)	-0.10 (0.08)	-0.10 (0.08)	-0.03 (0.08)
Medium to long tertiary	-0.13 (0.08)	-0.14 (0.08)	-0.11 (0.07)	-0.05 (0.07)	-0.06 (0.06)	-0.06 (0.06)	-0.17* (0.08)	-0.18* (0.08)	-0.18* (0.07)	-0.11 (0.07)
Employment status (ref.: unemployed)										
Working	-0.04 (0.08)	-0.06 (0.08)	-0.08 (0.07)	0.05 (0.08)	0.04 (0.08)	0.04 (0.08)	-0.00 (0.08)	-0.01 (0.08)	-0.02 (0.08)	-0.09 (0.08)
Retired	-0.07 (0.09)	-0.07 (0.10)	-0.10 (0.09)	0.04 (0.08)	0.04 (0.09)	0.04 (0.09)	-0.04 (0.09)	-0.04 (0.10)	-0.04 (0.10)	-0.11 (0.09)
Housework	0.01 (0.12)	0.02 (0.13)	-0.01 (0.12)	0.15 (0.13)	0.17 (0.14)	0.17 (0.14)	0.04 (0.12)	0.06 (0.12)	0.05 (0.12)	-0.02 (0.12)
In school or student	-0.07 (0.12)	-0.08 (0.12)	-0.10 (0.12)	0.06 (0.08)	0.06 (0.09)	0.06 (0.09)	-0.05 (0.12)	-0.05 (0.12)	-0.06 (0.12)	-0.08 (0.12)
Observations	254	254	254	249	249	249	271	271	271	254
R-squared	0.07	0.09	0.13	0.11	0.15	0.15	0.05	0.07	0.08	0.15

Note: OLS estimates with robust standard errors in parenthesis. Stars indicate level of significance. ** p<0.01; * p<0.05.

Table L2. Activation of ethnocentrism in relation to attitudes toward specific civil liberties

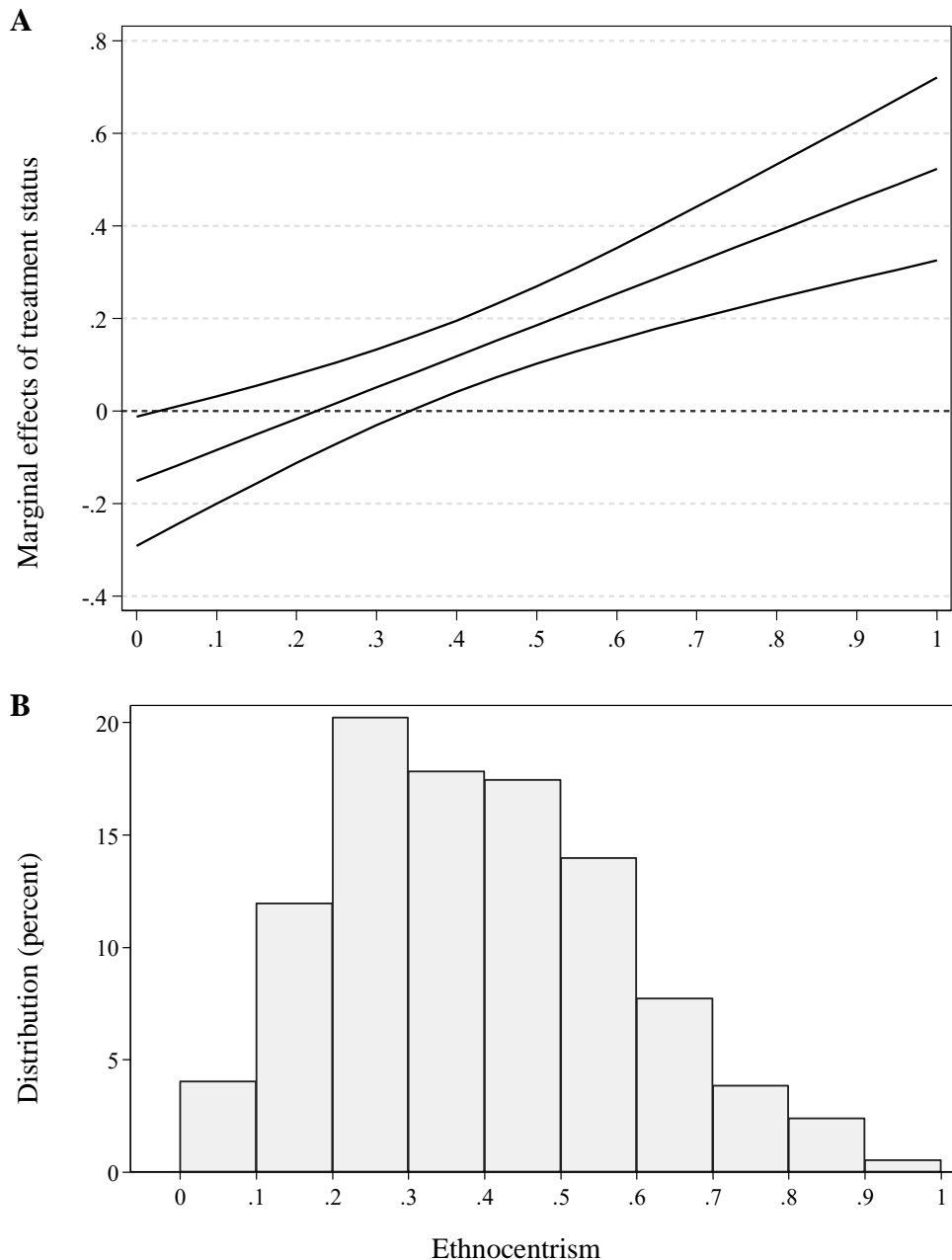
Model	"Detain people for as long as they want without putting them on trial"			"Tap people's telephone conversations"			"Stop and search people in the street at random"		
	1	2	3	4	5	6	7	8	9
Ethnocentrism	0.23 (0.13)	0.22 (0.12)	0.06 (0.14)	0.07 (0.10)	0.06 (0.10)	-0.04 (0.11)	0.16 (0.11)	0.15 (0.11)	0.00 (0.12)
Post-attacks (PA)		0.11* (0.05)	-0.20* (0.10)		0.11** (0.04)	-0.08 (0.08)		0.12** (0.04)	-0.16 (0.08)
Ethnocentrism*PA			0.79** (0.22)			0.49** (0.16)			0.70** (0.19)
Observations	259	259	259	263	263	263	261	261	261
R-squared	0.10	0.12	0.15	0.08	0.10	0.12	0.05	0.07	0.10

Note: OLS estimates with robust standard errors in parenthesis. Stars indicate level of significance. ** p<0.01; * p<0.05. The regressions include the sociodemographic control variables included in the models reported in Table 1, Model 1-3 in the main paper.

L3 The activation effect for different levels of ethnocentrism

In addition to the main analysis in the main paper (Figure 1), we take a closer look at the activation effect for different values on the ethnocentrism variable based on Table 1, Model 3. Panel A, Figure L1 shows the difference in predicted means between the pre-attacks and post-attacks groups (i.e. the average marginal effects) and the 95 % confidence intervals across the spectrum of the ethnocentrism variable. Complimentary to this, Panel B shows the distribution on the ethnocentrism variable for the respondents included in this model.

Figure L1. Difference in predicted means between pre-attacks and post-attacks group



Note: Panel A: Estimates are difference in predicted means based on Model 3, Table 1, for the pre-attacks and post-attacks groups across different values on the ethnocentrism variable (ranging from the 0-1). Panel B: The distribution on the ethnocentrism variable for the studied subsample measuring all respondents with non-missing values in Model 3, Table 1.

As can be seen in Figure L1, the difference in predicted means between the two groups is significant across a substantial part of the distribution on the ethnocentrism variable. In fact, for respondents taking on a value around 0.38 (equivalent to the 50th percentile on the ethnocentrism variable) there is a significant 0.11-difference in predicted means, whereby respondents in the post-attacks group are more willing to sacrifice civil liberties (predicted mean=0.64) than respondents in the pre-attacks group (predicted mean=0.53). This activation effect (i.e. the average marginal effect of being interviewed after compared to before the attacks) becomes stronger for respondents with higher values on the ethnocentrism variable. For the most ethnocentric individuals, taking on a value around 0.9 on the ethnocentrism variable (equivalent to the 99th percentile), we see a large and statistically significant 0.46-point difference in predicted means for the pre-attacks group (predicted mean=0.53) compared to the post-attacks group (predicted mean=0.99). In general, the results reported in Figure L1 show a significant post-attack activation effect for a substantial part of ethnocentrism scale.

M Robustness check: Modelling ethnocentrism categorically

In order to grasp potential non-linearities in the effect of ethnocentrism, we tried modelling ethnocentrism categorically. More specifically, we categorized respondents according to whether they were on the upper or lower part of the ethnocentrism distribution. In Model 1-3 in Table M1, the respondents with values on the upper two-thirds on the 0-1 ethnocentrism scale (corresponding to a minimum-value of 0.30 on the ethnocentrism scale and recoded to 1) are compared to the respondents on the lower third of the scale (coded 0). Likewise, Model 4-6 compares the upper one third of the respondents (with a minimum value of 0.48 on the scale and recoded to 1) with the lower two thirds of the respondents (coded 0). All other variables are as in the main model (reported in Table 1).

Model 3 and 6 in Table M1 show that the activation of ethnocentrism was detectable across the distribution of ethnocentrism. Specifically, Model 3 shows that ethnocentrism was activated among the upper two thirds of the respondents (coefficient = 0.20, std. err. = 0.08), compared to the lower one third of the respondents, to explain significantly greater willingness to sacrifice civil liberties. Likewise, Model 6 (Table M1) shows an activation of ethnocentrism among the upper one third of the respondents on the ethnocentrism scale (coefficient = 0.25, std. err. = 0.07). These findings are substantively parallel to our main results and, accordingly, the activation of ethnocentrism appears to be present across the spectrum of ethnocentrism.

Table M1. The activation effect among the upper two-thirds and upper one-third of the respondents on the ethnocentrism scale

Model	Civil liberties vs. security (with reference to terrorism)					
	Upper 2/3 versus lower 1/3 on ethnocentrism scale			Upper 1/3 versus lower 2/3 on ethnocentrism scale		
	1	2	3	4	5	6
Ethnocentrism	0.04 (0.04)	0.04 (0.04)	-0.00 (0.04)	0.07 (0.04)	0.06 (0.04)	0.01 (0.04)
Post-attacks (PA)		0.12** (0.04)	-0.00 (0.06)		0.11** (0.04)	0.02 (0.05)
Ethnocentrism*PA			0.20* (0.08)			0.25** (0.07)
Observations	254	254	254	254	254	254
R-squared	0.06	0.09	0.11	0.07	0.09	0.13

Note: OLS estimates with robust standard errors in parenthesis. Stars indicate level of significance. ** p<0.01; * p<0.05. The regressions include the sociodemographic control variables included in the models reported in Table 1, Model 1-3 in the main paper.

N Robustness check: The activation effect using an alternative ethnocentrism measure

In order to assess the sensitivity of our results to the specific operationalization of ethnocentrism, we re-estimated Model 1-3 in Table 1 in the main paper using an alternative ethnocentrism measure, specifically the variable tapping agreement with the statement “It is better for a country if all people belong to a common culture”. In our opinion, this variable taps into the essence of the concept and resembles ethnocentrism measures proposed in other contexts (Kleinpenning and Hagendoorn 1993; Bizumic and Duckitt 2012; Rapp 2016).

The results in Table N1 show that our results are robust to using this alternative measure of ethnocentrism. We generally observe a pattern parallel to our main findings in Table 1 including the activation effect of ethnocentrism (Model 3 in Table N1). Demonstrating the robustness of our finding across various measures of ethnocentrism further bolsters our faith in this result.

Table N1. The activation effect using alternative measure for ethnocentrism

Model	Civil liberties vs. security (terrorism)		
	1	2	3
Belong to common culture	-0.04 (0.07)	-0.03 (0.07)	-0.11 (0.07)
Post-attacks (PA)		0.10* (0.04)	-0.05 (0.06)
Belong to common culture*PA			0.44** (0.11)
Observations	269	269	269
R-squared	0.05	0.07	0.11

Note: OLS estimates with robust standard errors in parenthesis. Stars indicate level of significance. ** p<0.01; * p<0.05. The regressions include the sociodemographic control variables included in the models reported in Table 1, Model 1-3 in the main paper.

O Robustness check: Assessing the activation of political ideology

Parallel to the analysis for authoritarianism reported in the main text, we also probed whether activation of political ideology confounds the activation of ethnocentrism. Specifically, we estimated a set of regression models substituting left-right self-placement for authoritarianism (comparable to Model 7-10 in Table 1). Leaving out the influence of ethnocentrism in Model 1-2, Table O1, we see that left-right orientation has a small but insignificant effect on attitudes towards civil liberties. In Model 3, Table O1, we examine whether the wave of terrorist attacks activated political ideological orientations, but although the interaction term is positive (coefficient = 0.32, std. err. = 0.17) the effect remains only borderline significant.

Table O1. The effect of left-right political orientation on opinions about civil liberties

Model	Civil liberties vs. security (terrorism)			
	1	2	3	4
Ethnocentrism				-0.05 (0.12)
Post-attacks (PA)		0.10* (0.04)	-0.05 (0.09)	-0.15 (0.10)
Ethnocentrism*PA				0.65** (0.19)
Left-right ideology	0.13 (0.09)	0.14 (0.09)	0.06 (0.11)	0.09 (0.13)
Left-right ideology*PA			0.32 (0.17)	0.02 (0.23)
Observations	262	262	262	248
R-squared	0.06	0.08	0.09	0.14

Note: OLS estimates with robust standard errors in parenthesis. Stars indicate level of significance. ** p<0.01; * p<0.05. The regressions include the sociodemographic control variables included in the models reported in Table 1, Model 1-3 in the main paper.

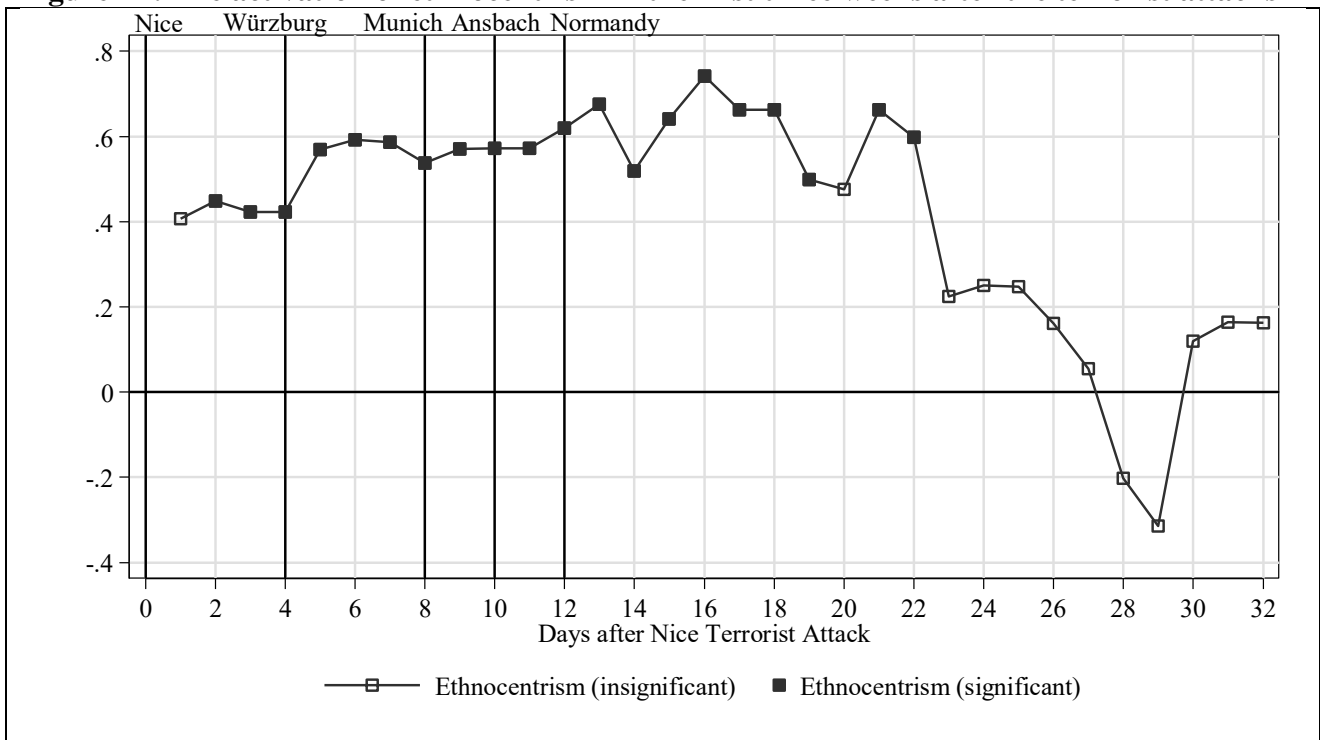
Most importantly, however, our main finding concerning the activation of ethnocentrism is not changed by the inclusion of left-right orientation (and the interaction with treatment status; see Model 4 in Table O1), as the coefficient for the interaction between ethnocentrism and treatment status remains practically unchanged (0.65, std. err. = 0.19) compared to our main model (Table 1, Model 3). Overall, there is no indication that the activated effect of ethnocentrism on civil liberties is confounded by left-right political orientation.

P Additional robustness checks: The activation effect over time

This section explains the methodology behind the results shown in Figure 2, which is replicated here as Figure P1.

To analyze the duration of the activation effect we recalculated the main model (Table 1, Model 3) for different post-attacks treatment groups in the weeks that followed the wave of terrorist attacks. Specifically, we estimated 32 separate regressions, in which the only difference between the regressions was that the seven-day time window defining the treatment group, was moved by one day (for a similar approach see Legewie 2013). For example, in the first regression model, the treatment group consists of the respondents interviewed on the first day immediately after the Nice attack and during the following six days (i.e. 15 July to 21 July). In the second model, the treatment group consists of the respondents interviewed from the 16 July to 22 July and so on. This moving of the window and re-estimating of the main regression models was repeated 32 times, whereby the last treatment group consists of those respondents interviewed on the twentieth day after the Normandy attack and in the following six days (15 August to the 21 August). The control group (interviewed 24 June to 13 July) remained the same in all models.

Figure P1. The activation of ethnocentrism in the first three weeks after the terrorist attacks



Note: Dots indicate the interaction terms based on 32 consecutive “rolling window” calculations of Model 3 Table 1 using OLS regression with robust standard errors. Vertical lines indicate days of terrorist attacks. Solid dots indicate level of significance. ** p<0.05. The regressions include the sociodemographic control variables included in the models reported in Table 1, Model 1-3 in the main paper.

As observed in the main text, it is worth noting that our results align with those found in other studies. Specifically, the persistence of the activation effect is roughly similar to the most persistent “direct” effects of terrorism on immigration attitudes observed by Legewie (2013). Furthermore, the effect of terrorist attacks on policy attitudes has been found to be short-lived (e.g. Legewie 2013; Finseraas and Listhaug 2013; Sniderman et al. 2019).

Q Additional robustness check: The interaction effect for wider post-attacks groups

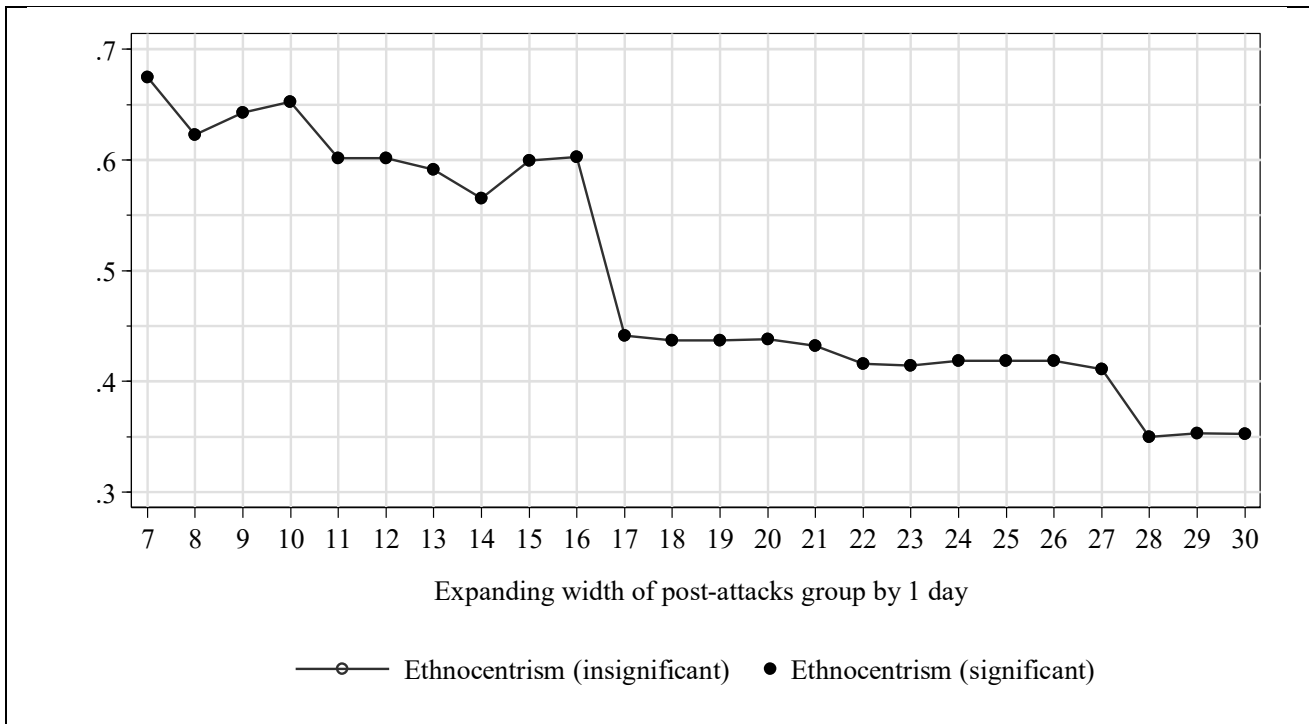
In our main analyses, we decided to restrict the window defining the post-attacks group in order to reduce the influence of possibly confounding factors. This decision comes with the cost of a relatively small post-attacks group (in Table 1, Model 3: $n=52$ after excluding missing observations), potentially containing influential observations, which may bias the results. A way of addressing the concern that a few idiosyncratic observations may be driving the identified activation effect is to expand the window defining the post-attacks group. While this is associated with a risk of introducing potentially confounding factors, it enables improving the statistical power of the estimated the activation effect. Thus, we assess the identified activation effect, as captured in Model 3, Table 1, if we expand the post-attacks group by 1 day at the time.

Specifically, we generated 30 new treatment status variables, where the pre-attacks group remains the same as before (individuals interviewed from June 24 to July 13), but where the time period, which defines each post-attacks group, is expanded by one day. Until now, the post-attacks group was defined as those respondents who were interviewed in the first 7 days immediately after the wave of terrorist attacks in July 2016 (from July 27 to August 2). Thus, the first new treatment variable consists of the pre-attacks group and those individuals interviewed in the first 8 days after the terrorist attacks (from July 27 to August 3), while the second new treatment variable consists of the pre-attacks group and of those individuals interviewed in the first 9 days after the attacks (from July 27 to August 4). We continued expanding the window of the treatment group up until 30 days after the terrorist attacks. Thereby the last new treatment variable consists of the pre-attacks group and those individuals interviewed in the first 30 days after the terrorist attacks (from July 27 to August 25).

Based on these new treatment variables, we estimated 30 separate regressions to estimate the activation effect (same regression model as presented in Table 1, Model 3) with increasing size of the post-attacks group. Specifically, we inspected the strength and significance of the interaction term for each regression. The results of these regressions can be seen in Figure Q1, where solid dots indicate a significant interaction term at the 0.05-level and hollow dots indicate non-significance.

As evident from Figure Q1, the interaction term remains positive and significant across all 30 different definitions of the post-attacks group, albeit the strength of the coefficient decreases as the period defining the post-attacks group widens. For example, the coefficient for the individuals interviewed in the first 16 days after the terrorist attacks is 0.60, while the coefficient for the individuals interviewed in the first 20 days after the terrorist attacks is 0.44. The coefficient for the last treatment group—meaning individuals interviewed in the first 30 days after the terrorist attacks—is 0.35.

Figure Q1. Activation effect for increasing width of the post-attacks group



Note: Dots indicate the interaction terms based on 30 consecutive “expanding the window by 1 day” calculations of Model 3 Table 1, using OLS regression with robust standard errors. Solid dots indicate level of significance. ** $p < 0.05$. The regressions include the relevant sociodemographic control variables used in the models reported in Table 1, Model 1-3 in the main paper.

When evaluating these results it is important to keep in mind that the size of the pre-attacks group remains the same ($n=202$, only including respondents with non-missing values on the relevant variables included in Model 3, Table 1), while the size of the post-attacks group increases. For example, while the original post-attacks group (respondents interviewed in the first 7 days after the attacks) consists of 52 respondents, 95 respondents make up the post-attacks group which was interviewed in the 16 days following the terrorist attacks. Given that the size of the post-attack group is expanded by one day, the last post-attacks group consists of those 142 respondents who were interviewed in the first 30 days after the attacks.

Given that the activation effect remains significant and substantial in strength—even when the size of the post-attacks group is almost tripled—we remain assured that our findings are robust and not driven by a few peculiar individuals.

R Additional robustness check: The activation effect using alternative control periods

In an additional robustness check, we analyzed whether our conclusions change when we use alternative definitions of the control group. This is in order to ensure that the identified activation effect of ethnocentrism does not arise because the period immediately before the Nice attacks was exceptional in seeing no relationship between ethnocentrism and support for civil liberties. If this were the case, the positive interaction term for ethnocentrism and treatment status in Model 3, Table 1, would indicate that the respondents simply returned to their “normal” level of activation of ethnocentrism after the attacks in the end of July 2016.

Table R1 contains the replications of the main model where the pre-attacks group is defined in three new ways over a 20-day-period: respondents interviewed from 14 April to 2 May, respondents interviewed from 3 May to 22 May, and respondents interviewed from 23 May to 11 June. In line with the main results, the post-attacks treatment variable (Model 2, 5, and 8 in Table R1) is associated with greater willingness to sacrifice civil liberties with reference to terrorism. Further, Model 3, 6 and 9 in Table R1 also show an activation of ethnocentrism as indicated by the strong, positive and, with the exception of model 9, significant interaction term between ethnocentrism and being in the post-attacks group. The consistency of this finding across different specifications of the control group further bolsters our confidence in the conclusion that ethnocentrism was activated due to the terrorist attacks in July 2016.

Table R1. The activation of ethnocentrism when using different pre-attacks groups

Model	Civil liberties (with reference to terrorism)								
	Control group: April 12, 2016-Mai 2, 2016			Control group: May 2, 2016-May 22, 2016			Control group: May 23, 2016-June 11, 2016		
	1	2	3	4	5	6	7	8	9
Ethnocentrism	0.30** (0.07)	0.30** (0.07)	0.26** (0.08)	0.35** (0.09)	0.34** (0.09)	0.25* (0.11)	0.54** (0.11)	0.50** (0.10)	0.41** (0.12)
Post-attacks (PA)		0.10** (0.04)	-0.02 (0.06)		0.09* (0.04)	-0.11 (0.07)		0.11** (0.04)	0.02 (0.07)
Ethnocentrism*PA			0.31* (0.13)			0.51** (0.17)			0.25 (0.15)
Observations	508	508	508	292	292	292	161	161	161
R-squared	0.09	0.11	0.11	0.12	0.14	0.17	0.27	0.31	0.31

Note: OLS estimates with robust standard errors in parenthesis. Stars indicate level of significance. ** p<0.01; * p<0.05. The regressions include the relevant sociodemographic control variables included in the models reported in Table 1, Model 1-3 in the main paper.

S Additional robustness check: Results without weights

In our regression analyses, we use the svy-functions in Stata to account for the oversampling of respondents from the former East Germany (captured with the variable *wghtpew*) and geographical clustering on the regional level (captured with the variables *xs11*). However, to ascertain that our results are not an artifact of this weighting procedure, we also estimated the main regressions (Table 1) without applying weights and the clustering variable. These results are listed in Table S1.

Table S1. Results without sampling weights

Model	Civil liberties vs. security (terrorism)			Civil liberties vs. security (general)			Civil liberties vs. security (terrorism)			
	1	2	3	4	5	6	7	8	9	10
Ethnocentrism	0.19 (0.10)	0.17 (0.10)	0.05 (0.11)	0.23* (0.09)	0.22* (0.09)	0.22* (0.10)				0.06 (0.11)
Post-attacks (PA)		0.12** (0.04)	-0.13 (0.08)		0.11** (0.03)	0.11 (0.08)		0.11** (0.04)	0.08 (0.05)	-0.15 (0.08)
Ethnocentrism*PA			0.61** (0.17)			-0.00 (0.18)				0.72** (0.18)
Authoritarianism							-0.03 (0.07)	-0.04 (0.07)	-0.08 (0.08)	-0.10 (0.08)
Authoritarianism*PA									0.13 (0.14)	-0.10 (0.15)
Observations	254	254	254	249	249	249	271	271	271	254
R-squared	0.08	0.11	0.15	0.14	0.17	0.17	0.06	0.08	0.08	0.16

Note: OLS estimates with robust standard errors in parenthesis. Stars indicate level of significance. ** p<0.01; * p<0.05. The regressions include the relevant sociodemographic control variables included in the models reported in Table 1, Model 1-3 in the main paper.

As can be seen in Table S1, the results largely correspond to the results presented in Table 1 and there is thus no indication that the sampling weights and clustering variable are driving the results. Model 1-3 in Table S1 closely follow the results in Table 1, albeit the interaction term in Model 3, Table S1, is slightly weaker than in Model 3, Table 1. The strength of the correlations in Model 4-6 in Table S1 also parallel Model 4-6 in Table 1 and, interestingly, the main ethnocentrism term is significant in all three models. Lastly, Model 7-10 in Table S1 closely resemble the results in Table 1, where the activation of ethnocentrism remains a substantial and significant explanation for the respondents' willingness to sacrifice civil liberties, even when authoritarianism is included in the model (Model 10).

T Additional robustness check: The influence of living in Bavaria

Since three of the five terrorist attacks in July 2016 were localized in one German federal state, Bavaria, a concern is that Bavarian respondents may be the driving force behind the identified activation effect—given that they were in greater proximity of the terrorist attacks and therefore may be more strongly influenced by them—and that they may have had a different propensity to participate in the survey than other respondents.

To address the first aspect of the concern, we recalculated the main regressions (Table 1, Models 1-3), and included a Bavaria dummy variable (respondents living in Bavaria coded 1; respondents living elsewhere coded 0) to control for the influence of living in this federal state. As seen in Table T1, the coefficients for ethnocentrism, the post-attacks variable and the interaction term are very similar in size and significance level to the coefficients in Table 1, Model 1-3. Most importantly, the interaction term in Table T1, Model 3, is significant and strong. In other words, ethnocentrism more strongly predicts willingness to sacrifice civil liberties in the aftermath of the terrorist attacks, also when controlling for the influence of living in Bavaria, where three of the attacks took place. On a side note, the coefficients for the Bavaria dummy are negative and significant in all three models, meaning that Bavarian respondents *ceteris paribus* are less willing to sacrifice civil liberties in the aftermath of the terrorist attacks.

Table T1. The activation of ethnocentrism and the influence of living in Bavaria

Model	Civil liberties vs. security (terrorism)		
	1	2	3
Bavaria dummy	-0.12* (0.06)	-0.12* (0.05)	-0.11* (0.05)
Ethnocentrism	0.16 (0.09)	0.15 (0.09)	0.02 (0.10)
Post-attacks (PA)		0.11** (0.04)	-0.13 (0.07)
Ethnocentrism*PA			0.63** (0.16)
Observations	254	254	254
R-squared	0.09	0.12	0.15

Note: OLS estimates with robust standard errors in parenthesis. Stars indicate level of significance. ** p<0.01; * p<0.05. The regressions include the relevant sociodemographic control variables included in the models reported in Table 1, Model 1-3 in the main paper.

In a second step, we analyze whether Bavarian respondents were less likely to participate in the survey as a consequence of the July 2016 terrorist attacks. The GGSS captures the willingness to participate in the survey in three variables, which measure how frequently the respondents had to be contacted via telephone, at their place of residence and via other forms of contact. For ease of interpretation, we rescaled these discrete GGSS variables to range from 0 (reflecting few contact attempts) to 1 (reflecting many contact attempts).

Table T2. Regression models predicting number of contacts attempts for different modes of contacts (telephone, house visits, other)

Model	Telephone 1	House visits 2	Other forms of contact 3
Bavaria dummy	0.05 (0.03)	0.00 (0.02)	0.01 (0.01)
Post-attacks (PA)	0.02 (0.01)	0.04** (0.01)	-0.00 (0.00)
Gender (ref.: men)	0.01 (0.01)	0.01 (0.02)	-0.00 (0.00)
Age	0.02 (0.07)	0.20 (0.11)	0.03 (0.03)
Age2	-0.01 (0.09)	-0.29* (0.14)	-0.03 (0.02)
Education (ref.: lower secondary or less)			
Upper secondary	-0.03 (0.02)	0.02 (0.02)	-0.00 (0.00)
Short tertiary	-0.01 (0.03)	0.02 (0.03)	0.01 (0.01)
Medium to long tertiary	-0.03 (0.03)	0.01 (0.03)	-0.01 (0.00)
Employment status (ref.: unemployed)			
Working	0.04** (0.01)	-0.02 (0.03)	0.00 (0.00)
Retired	0.02 (0.01)	0.01 (0.03)	-0.00 (0.00)
Housework	0.03 (0.03)	-0.07* (0.03)	0.00 (0.00)
In school or student	0.00 (0.02)	-0.00 (0.04)	0.00 (0.00)
Observations	254	254	254
R-squared	0.11	0.05	0.08

Note: OLS estimates with robust standard errors in parenthesis. Stars indicate level of significance. ** p<0.01; * p<0.05. Sample: Only respondents with non-missing values on terrorism index and ethnocentrism were included in the models.

Table T2 shows three regression models with each of the three contact forms as a dependent variable and with the Bavaria dummy, the post-attacks variable and socio-demographic controls as independent variables. To be able to compare these regression models with the main results in Table 1, Model 1-3, we only included respondents with non-missing values on the ethnocentrism and civil liberties (with reference to terrorism) measures. As seen in Table T2, Bavarian respondents are not substantially or significantly harder (or easier) to get in contact with than respondents from other

states and this is irrespective of the form of contact. Thus, these results appease the concern that respondents in Bavaria differ from other respondents in terms of their willingness to participate in the survey.

In sum, we do not find support for the concern that our results are driven by Bavarian respondents, nor do we find that respondents in Bavaria are harder (or easier) to get in contact with. In other words, there is thus little to suggest that our results are confounded by regional differences due to respondents living relatively closer to the July 2016 terrorist attacks.

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