# Appendix A Sources and descriptive statistics

**Table A.1:** *Variables description (i.).*

| Variable | Question/Description | Categories/Scale/Formula | Source |
|---|---|---|---|
| ***DiD variables*** | | | |
| High-threat | | 0 = BG, CZ, HU, LT, PL, RO, SK; 1 = LV, EE | own coding |
| Post-treatment | | 0 for years 2011-2013; 1 for years 2014 and 2015 | own coding |
| ***Main dependent variables*** | | | |
| EU identity | "Please tell me how attached you feel to the EU" | 4 = very attached; 3 = rather attached; 2 = not very attached; 1 = not attached at all | Eurobarometer 2012(May), 2013(Nov), 2014(Nov), 2015(Nov) |
| National identity | "Please tell me how attached you feel to your country" | | Eurobarometer 2012, 2013, 2014 |
| Regional identity | "Please tell me how attached you feel to: your city/town/village" | | Eurobarometer 2012, 2013, 2014 |
| Sense of EU citizenship | "For each of the following statements, please tell me to what extent it corresponds or not to your own opinion: you feel you are a citizen of the EU" | 4 = yes, definitely; 3 = yes, to some extent; 2 = no, not really; 1 = no, definitely not | Eurobarometer 2012, 2013, 2014, 2015 |
| European versus National identity | "Do you see yourself as...?" | 1 = "(NATIONALITY) and European" or "European and (NATIONALITY)" or "European only"; 0 = "(NATIONALITY) only"; standardized with mean 0 and standard deviation 1 | Eurobarometer 2012(May), 2013, 2014, 2015 |
| Trust in the EU | "For each of the following media and institutions, please tell me if you tend to trust it or tend not to trust it: the EU" | 1 = tend to trust; 0 = tend not to trust | Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015 |
| Trust in the European Parliament | "Please tell me if you tend to trust or tend not to trust these European institutions: the European Parliament" | 1 = tend to trust; 0 = tend not to trust | Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015 |
| Trust in the European Commission | "Please tell me if you tend to trust or tend not to trust these European institutions: the European Commission" | 1 = tend to trust; 0 = tend not to trust | Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015 |
| Globalisation a growth opportunity | "Please tell me to what extent you agree or disagree with each of the following statements: globalisation is an opportunity for economic growth" | 4 = totally agree; 3 = tend to agree; 2 = tend to disagree; 1 = totally disagree | Eurobarometer 2012, 2013, 2014, 2015 |
| EU makes cost of living cheaper | "Please tell me to what extent you agree or disagree with each of the following statements: the EU makes the cost of living cheaper in Europe" | 4 = totally agree; 3 = tend to agree; 2 = tend to disagree; 1 = totally disagree; standardized with mean 0 and standard deviation 1 | Eurobarometer 2013, 2014, 2015(May) |
| EU makes doing business easier | "Please tell me to what extent you agree or disagree with each of the following statements: the EU makes doing business easier in Europe" | 4 = totally agree; 3 = tend to agree; 2 = tend to disagree; 1 = totally disagree | Eurobarometer 2013, 2014, 2015(May) |
| EU means unemployment | "What does the EU mean to you personally? (multiple answers possible)" | 1 = Unemployment (marked); 0 = Unemployment (not marked) | Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015 |

Notes: Description of variables used. For variables with more than 2 categories, the values of the categories are reversed compared to the original question categories so that higher values indicate stronger agreement. All dependent variables are standardized with mean 0 and standard deviation 1.

**Table A.2:** *Variables description (ii.).*

| Variable | Question/Description | Categories/Scale/Formula | Source |
|---|---|---|---|
| ***Main dependent variables*** | | | |
| EU common defence | "Please tell me for each statement, whether you are for it or against it: a common defence and security policy among EU Member States" | 1 = For; 0 = Against | Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015 |
| EU common foreign policy | "Please tell me for each statement, whether you are for it or against it: a common foreign policy of the 28 Member States of the EU" | 1 = For; 0 = Against | Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015 |
| Further enlargement of the EU | "Please tell me for each statement, whether you are for it or against it: further enlargement of the EU to include other countries in future years" | 1 = For; 0 = Against | Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015 |
| EU helps protect its citizen | | 4 = Totally agree; 3 = Tend to agree; 2 = Tend to disagree; 1 = Totally disagree | Eurobarometer 2013, 2014, 2015 |
| EU helps tackle global threats | | 4 = Totally agree; 3 = Tend to agree; 2 = Tend to disagree; 1 = Totally disagree | Eurobarometer 2013, 2014, 2015 |
| ***Additional dependent variables*** | | | |
| Support for Eurobonds | "Please tell me whether you are in favour or opposed to the following measures to be taken by the EU: the introduction of Eurobonds" | 1 = Strongly opposed; 2 = Fairly opposed; 3 = Fairly in favour; 4 = Strongly in favour | Eurobarometer 2013(Nov), 2014(May), 2014(Nov) |
| EU supervision of the banking system | "For each, could you tell me whether you think it would be effective or not: a central supervision of the banking system at EU level" | 1 = Not at all effective; 2 = Not very effective; 3 = Fairly effective; 4 = Very effective | Eurobarometer 2013(Nov), 2014(May), 2014(Nov) |
| EU common financial regulation | "For each, could you tell me whether you think it would be effective or not: a more important role for the EU in regulating financial services" | 1 = Not at all effective; 2 = Not very effective; 3 = Fairly effective; 4 = Very effective | Eurobarometer 2013(Nov), 2014(May), 2014(Nov) |
| EU common migration policy | "For each of the following areas, please tell me if you believe that more or less decision-making should take place at a European level: immigration issues" | 1 = More decision-making at a European level; 0 = Less decision-making at a European level | Eurobarometer 2014(Jan) |
| | "Please tell me for each statement, whether you are for it or against it: a common European policy on migration" | 1 = For ; 0 = Against | Eurobarometer 2014(Nov) |
| Age dependency ratio | | | World Bank |
| Crude birth rate | | | World Bank |
| Life expectancy | | | World Bank |
| Rural population | Rural Population (% of total population) | | World Bank |
| Financial flows | Export (% of GDP) | | World Bank |
| FDI inflows | FDI inflows (% of GDP) | | World Bank |
| Female labour force participation rate | | | World Bank |
| GINI index | | | World Bank |
| Individual freedom | "In the following list, which values best represent the EU?" | 1 = Mentioned; 0 = Not mentioned | Eurobarometer 2010, 2012, 2013, 2014, 2015, 2016, 2017, 2018 |
| Peace | "In the following list, which values best represent the EU?" | 1 = Mentioned; 0 = Not mentioned | Eurobarometer 2010, 2012, 2013, 2014, 2015, 2016, 2017, 2018 |
| Democracy | "In the following list, which values best represent the EU?" | 1 = Mentioned; 0 = Not mentioned | Eurobarometer 2010, 2012, 2013, 2014, 2015, 2016, 2017, 2018 |
| Human rights | "In the following list, which values best represent the EU?" | 1 = Mentioned; 0 = Not mentioned | Eurobarometer 2010, 2012, 2013, 2014, 2015, 2016, 2017, 2018 |

Notes: Description of variables used. For variables with more than 2 categories, the values of the categories are reversed compared to the original question categories so that higher values indicate stronger agreement. All dependent variables are standardized with mean 0 and standard deviation 1.

**Table A.3:** *Variables description (iii.).*

| Variable | Question/Description | Categories/Scale/Formula | Source |
|---|---|---|---|
| ***Additional dependent variables*** | | | |
| Which actor was responsible for the conflict in Ukraine | "Who do you think is mostly to blame for the origin of conflict in Ukraine?" | 1 = gov. of Russian Federation; 2 = gov. of Ukraine; 3 = Pro-Russian activists in Ukraine; 4 = Ukrainian hardline nationalist; 5 = EU; 6 = NATO; 7 = Western EU countries; 8 = USA; 9 = Others; 10 = Don't want to answer | Latvia's Political Survey 2014(Dec) |
| Is Russia a threat to the peace and security of Latvia | "The Russian state is a threat to the peace and security of Latvia | 1 = Totally agree; 2 = Rather agree; 3 = Neither agree nor disagree; 4 = Rather disagree; 5 = Totally disagree; 8 = Don't know/No answer | Latvia's Political Survey 2014(Dec) |
| ***Moderating variables*** | | | |
| Share of Russian minority | | Russian population as % of total population according to the 2011 Census (NUTS-3 regions) | Statistics Estonia (mother tongue), Statistics Latvia (main language spoken at home), Statistics Lithuania (ethnicity) |
| Proximity to Russian border | | (-1) times distance from NUTS-3 regions centroids to Russian mainland border | Author's computations using Python GeoPanda and equal distance projection |
| Share education under Soviet Union | Estimated share of years of education attained under Soviet Union | $(1991 - birth)/education$, assuming years education equal maximum of education class interval | Eurobarometer |
| Export to non-EU | Proxy export per NUTS2 region to non-EU countries in year 2012 | 1.) Take the share of national exports that go to Non-EU countries by sector. 2.) Multiply with the share of Gross Value Added of that sector at the NUTS2 level. 3.) Sum across sectors and divide by 100 to normalize | Eurostat (year 2012) |
| Export to EU | Proxy export per NUTS2 region to extra-EU countries in year 2012 | Compute the share of Gross Value Added in each sector at NUTS2 level, then multiply with the national export share of that sector; sum across sectors and divide by 100 for final measure | Eurostat (year 2012) |
| Soviet Era persecution | "Did the government in [COUNTRY] before [1989] [1991] engage in persecution, torture, or any acts of violence?" and "While living under the pre-[1989] [1991] government in [COUNTRY], did you or any members of your family experience any of the following: sent to labour camp or prison for political reason?" | 1 = if response is affirmative and concerns respondent and/or her/his immediate family, grandparents, relatives, 0 = otherwise. Compute the state-level share of respondents for which binary value assumes values 1 and multiply by 10 | LiTS Survey 2016 |

Notes: Description of variables used. For variables with more than 2 categories, the values of the categories are reversed compared to the original question categories so that higher values indicate stronger agreement. All dependent variables are standardized with mean 0 and standard deviation 1.

**Table A.4:** *Variables description (iiii.).*

| Variable | Question/Description | Categories/Scale/Formula | Source |
|---|---|---|---|
| ***Control variables*** | | | |
| Age | "How old are you?" | | Eurobarometer |
| Gender: female | "Gender" | 1 = female; 0 = male | Eurobarometer |
| Rural area or small towns | "Would you say you live in a...? Rural area or village; Small or middle sized town" | 1 = marked; 0 = not marked | Eurobarometer |
| Large town | "Would you say you live in a...? Large town" | 1 = marked; 0 = not marked | Eurobarometer |
| Education level 1 | "How old were you when you stopped full-time education: up to 15 years or no education" | 1 = marked; 0 = not marked | Eurobarometer |
| Education level 2 | "How old were you when you stopped full-time education: 16-19 years" | 1 = marked; 0 = not marked | Eurobarometer |
| Education level 3 | "How old were you when you stopped full-time education: 20 years and older; still studying" | 1 = marked; 0 = not marked | Eurobarometer |
| Marital status: single | "Which of the following best corresponds to your own current situation?" | 1 = single, divorced or separated, widow; 0 = married or remarried, single living with a partner | Eurobarometer |
| Presence of children | Number of children per household | | Eurobarometer |
| Retiree | "What is your current occupation?" | 1 = retired or unable to work through illness; 0 = else | Eurobarometer |
| Labour market status: employed | "What is your current occupation?" | 1 = employed or self-employed; 0 = else | Eurobarometer |
| Labour market status: unemployed | "What is your current occupation?" | 1 = unemployed or temporarily not working; 0 = else | Eurobarometer |
| Labour market status: inactive | "What is your current occupation?" | 1 = responsible for ordinary shopping and looking after children, student, retired or unable to work through illness; 0 = else | Eurobarometer |
| Questionnaire language: Russian | | 1 = Russian language of the questionnaire; 0 = else | Eurobarometer |
| Real GDP | Real GDP constant 2010 | | World Bank |
| Inflation rate | Inflation, consumer prices (annual %) | | World Bank |
| Youth unemployment rate | Unemployment, youth total (% of total labour force ages 15-24) (modelled ILO estimate) | | World Bank |
| Legislative election that year | | 1 if there was a legislative election in the country in this year; 0 otherwise | Database of Political Institutions (DPI) |
| Member of the Eurozone | | 1 if the country is the member of the Eurozone; 0 otherwise | Own coding |

Notes: Description of variables used. For variables with more than 2 categories, the values of the categories are reversed compared to the original question categories so that higher values indicate stronger agreement. All dependent variables are standardized with mean 0 and standard deviation 1.

**Table A.5:** *Descriptive statistics (i.).*

| | Obs. | Mean | Std. Dev. | Min. | Max. |
|---|---|---|---|---|---|
| ***DiD variables*** | | | | | |
| High-threat | 132118 | 0.19 | 0.39 | 0.00 | 1.00 |
| Post-treatment | 132118 | 0.67 | 0.47 | 0.00 | 1.00 |
| ***Main dependent variables*** | | | | | |
| EU identity | 76997 | 2.54 | 0.88 | 1.00 | 4.00 |
| National identity | 78988 | 3.52 | 0.65 | 1.00 | 4.00 |
| Regional identity | 78997 | 3.46 | 0.70 | 1.00 | 4.00 |
| Sense of EU citizenship | 121582 | 2.79 | 0.93 | 1.00 | 4.00 |
| European versus national identity | 112401 | 0.58 | 0.49 | 0.00 | 1.00 |
| Trust in the EU | 115180 | 0.54 | 0.50 | 0.00 | 1.00 |
| Trust in the European Parliament | 112172 | 0.60 | 0.49 | 0.00 | 1.00 |
| Trust in the European Commission | 107105 | 0.59 | 0.49 | 0.00 | 1.00 |
| Globalisation a growth opportunity | 99205 | 2.67 | 0.83 | 1.00 | 4.00 |
| EU makes cost of living cheaper | 38843 | 2.18 | 0.87 | 1.00 | 4.00 |
| EU makes doing business easier | 61101 | 2.81 | 0.83 | 1.00 | 4.00 |
| EU means unemployment | 132118 | 0.11 | 0.31 | 0.00 | 1.00 |
| EU common defence | 121339 | 0.85 | 0.35 | 0.00 | 1.00 |
| EU common foreign policy | 118056 | 0.77 | 0.42 | 0.00 | 1.00 |
| Further enlargement of the EU | 113747 | 0.62 | 0.49 | 0.00 | 1.00 |
| EU helps protect its citizen | 40531 | 2.83 | 0.78 | 1.00 | 4.00 |
| EU helps tackle global threats | 38591 | 2.80 | 0.78 | 1.00 | 4.00 |
| ***Additional dependent variables*** | | | | | |
| Support for Eurobonds | 59867 | 2.55 | 0.95 | 1.00 | 4.00 |
| EU supervision of the banking system | 72897 | 3.01 | 0.84 | 1.00 | 4.00 |
| EU common financial regulation | 72244 | 2.93 | 0.79 | 1.00 | 4.00 |
| EU common migration policy | 50654 | 0.70 | 0.46 | 0.00 | 1.00 |
| Age dependency ratio | 558202 | 50.45 | 4.73 | 38.48 | 61.27 |
| Crude birth rate | 558202 | 10.63 | 1.84 | 7.30 | 17.92 |
| Life expectancy | 558202 | 79.03 | 2.93 | 73.27 | 83.33 |
| Rural population | 558202 | 27.99 | 12.27 | 2.00 | 47.34 |
| Financial flows | 558202 | 58.73 | 31.47 | 20.45 | 221.20 |
| FDI inflows | 558202 | 7.23 | 22.09 | -41.51 | 280.13 |
| Female Labor Force Participation Rate | 558202 | 50.84 | 6.71 | 27.03 | 72.15 |
| GINI index | 477267 | 32.47 | 4.26 | 24.20 | 42.90 |
| Individual freedom | 389989 | 0.20 | 0.40 | 0.00 | 1.00 |
| Peace | 389989 | 0.38 | 0.49 | 0.00 | 1.00 |
| Democracy | 389989 | 0.31 | 0.46 | 0.00 | 1.00 |
| Human rights | 389989 | 0.36 | 0.48 | 0.00 | 1.00 |

Notes: This table presents the following statistics for the outcomes, treatment and control variables: number of observations, average value, standard deviation, maximum value, and minimum value. The sources and descriptions of the variables can be found in Tables A.1– A.4.

**Table A.6:** *Descriptive statistics (ii.).*

| | Obs. | Mean | Std. Dev. | Min. | Max. |
|---|---|---|---|---|---|
| ***Moderating variables*** | | | | | |
| Share of Russian minority | 132118 | 6.35 | 14.46 | 0.00 | 81.57 |
| Share education under Soviet Union | 132118 | 72.20 | 38.95 | 0.00 | 100.00 |
| Export index: extra-EU | 39969 | 32.85 | 3.69 | 27.76 | 44.78 |
| Export index: intra-EU | 39969 | 32.33 | 4.42 | 26.27 | 50.39 |
| Respondents or family persecuted | 10372 | 0.24 | 0.08 | 0.12 | 0.38 |
| ***Control variables*** | | | | | |
| Age | 125555 | 47.42 | 17.83 | 15.00 | 99.00 |
| Gender: female | 125555 | 0.53 | 0.50 | 0.00 | 1.00 |
| Rural area or small town (ref. level) | 125555 | 0.70 | 0.46 | 0.00 | 1.00 |
| Large town | 125555 | 0.30 | 0.46 | 0.00 | 1.00 |
| Education level 1 (ref. level) | 125555 | 0.10 | 0.30 | 0.00 | 1.00 |
| Education level 2 | 125555 | 0.55 | 0.50 | 0.00 | 1.00 |
| Education level 3 | 125555 | 0.35 | 0.48 | 0.00 | 1.00 |
| Marital status: single | 125555 | 0.35 | 0.48 | 0.00 | 1.00 |
| Presence of children | 125555 | 0.47 | 0.91 | 0.00 | 25.00 |
| Labor market status: employed (ref. level) | 125555 | 0.54 | 0.50 | 0.00 | 1.00 |
| Labor market status: unemployed | 125555 | 0.08 | 0.28 | 0.00 | 1.00 |
| Labor market status: inactive | 125555 | 0.38 | 0.48 | 0.00 | 1.00 |
| Real GDP | 125555 | 116.40 | 11.31 | 100.09 | 147.50 |
| Inflation rate | 125555 | 1.59 | 1.76 | -1.54 | 5.79 |
| Youth unemployment rate | 125555 | 19.66 | 6.50 | 6.73 | 34.06 |
| Legislative election held in the year | 125555 | 0.32 | 0.47 | 0.00 | 1.00 |

Notes: This table presents the following statistics for the outcomes, treatment and control variables: number of observations, average value, standard deviation, maximum value, and minimum value. The sources and descriptions of the variables can be found in Tables A.1– A.4.

**Table A.7:** *Balance table – Pre- versus Post-treatment trend differences, event window 2012–2014.*

| | Low-threat | | High-threat | | |
|---|---|---|---|---|---|
| | **Pre-treatment (mean)** | **Post-treatment (mean)** | **Pre-treatment (mean)** | **Post-treatment (mean)** | **Trend difference (estimate)** |
| Age | 44.90 | 46.33 | 43.72 | 47.68 | 2.53 |
| Gender: female | 0.52 | 0.52 | 0.55 | 0.55 | 0.00 |
| Rural area or small town (ref. level) | 0.70 | 0.71 | 0.72 | 0.69 | -0.04 |
| Large town | 0.30 | 0.29 | 0.28 | 0.31 | 0.04 |
| Education level 1 (ref. level) | 0.11 | 0.11 | 0.05 | 0.05 | 0.00 |
| Education level 2 | 0.55 | 0.54 | 0.48 | 0.45 | -0.02 |
| Education level 3 | 0.34 | 0.35 | 0.46 | 0.50 | 0.02 |
| Marital status: single | 0.37 | 0.34 | 0.42 | 0.40 | 0.01 |
| Presence of children | 0.44 | 0.45 | 0.53 | 0.52 | -0.02 |
| Labor market status: employed (ref. level) | 0.50 | 0.52 | 0.55 | 0.56 | -0.02 |
| Labor market status: unemployed | 0.10 | 0.09 | 0.08 | 0.07 | 0.00 |
| Labor market status: inactive | 0.40 | 0.39 | 0.37 | 0.38 | 0.02 |

Notes: This table presents the average values of the individual socio-economic characteristics in high-threat and low-threat EU member states, in the Pre-treatment (2012–2013) and Post-treatment (2014) periods. The sample includes waves used in the baseline estimation: 2012(May), 2013(Nov), 2014(Nov). The descriptions of the variables can be found in Table A.4. To test whether the differences in age could be biasing the treatment effect estimate, I also estimate results separately for three age groups in Table A.9. There is a consistent positive effect, which is largest for the oldest age group.

Interpretation: High-threat states seem to age somehow faster, potentially due to higher out-migration. This could create a bias in either direction. The effect might be upward biased if it is stronger on older cohorts who have personal memories of Soviet rule. It might be downward biased as younger respondents have a stronger EU identity. Table A.9 and Figure A.1 assess the size of these potential biases. It turns out both are of similar magnitude, but small, and the net bias in all likelihood negligible.

**Table A.8:** *Balance table – Pre- versus Post-treatment, extended event window 2012–2018 (incl. refugee crisis).*

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| | Low-threat | | High-threat | | |
|---|---|---|---|---|---|
| | **Pre-treatment (mean)** | **Post-treatment (mean)** | **Pre-treatment (mean)** | **Post-treatment (mean)** | **Trend difference (estimate)** |
| Age | 44.98 | 48.48 | 43.86 | 50.24 | 2.88 |
| Gender: female | 0.52 | 0.53 | 0.55 | 0.55 | 0.00 |
| Rural area or small town (ref. level) | 0.70 | 0.71 | 0.72 | 0.67 | -0.06 |
| Large town | 0.30 | 0.29 | 0.28 | 0.33 | 0.06 |
| Education level 1 (ref. level) | 0.11 | 0.11 | 0.05 | 0.05 | 0.01 |
| Education level 2 | 0.55 | 0.57 | 0.49 | 0.47 | -0.04 |
| Education level 3 | 0.34 | 0.32 | 0.46 | 0.47 | 0.03 |
| Marital status: single | 0.36 | 0.32 | 0.41 | 0.39 | 0.01 |
| Presence of children | 0.45 | 0.46 | 0.54 | 0.52 | -0.04 |
| Labor market status: employed (ref. level) | 0.50 | 0.55 | 0.54 | 0.56 | -0.04 |
| Labor market status: unemployed | 0.11 | 0.08 | 0.09 | 0.07 | 0.01 |
| Labor market status: inactive | 0.40 | 0.37 | 0.37 | 0.37 | 0.03 |

Notes: This table presents the average values of the individual socio-economic characteristics in high-threat and low-threat EU member states, in the Pre-treatment (2012–2013) and Post-treatment (2014–2018) periods. The descriptions of the variables can be found in Table A.4.

**Table A.9:** *DiD results for EU identity – estimate effect across age groups to assess bias due to age trend differences.*

| | (1) 15-39 years old Coef./SE/p-value | (2) 40-64 years old Coef./SE/p-value | (3) 65 years old or more Coef./SE/p-value |
|---|---|---|---|
| High-threat × | 0.090 | 0.180 | 0.321 |
| Post-treatment | (0.044) | (0.061) | (0.105) |
| | [0.046] | [0.004] | [0.003] |
| Member state FE | yes | yes | yes |
| Time FE | yes | yes | yes |
| Adj. R-Squared | 0.04 | 0.07 | 0.09 |
| N | 8644 | 11184 | 5056 |

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). Outcome is standardized. Column 1 shows the results for respondents aged 15–39 years old, column 2 shows the results for respondents aged 40–64 years old, and column 3 shows the results for respondents aged 65 years old or older. All regressions control for individual characteristics including gender, age, education level, labour market status, urban versus rural areas, marital status, and presence of children, time and member state fixed effects, as well as state characteristics including real GDP, inflation rate, youth unemployment rate, and a dummy for legislative elections held. The event period covers the Eurobarometer waves spring 2012 until autumn 2014.

Interpretation: The treated states have a somehow stronger ageing trend (their average age increased by 2.673 years more than it increased in the control group). This could bias in the direction of our effect if older cohorts would react stronger to the increased threat towards expressing a stronger EU identity. To some extent, this is actually the case. Moving up from the second to the third age group in the table – an increase in average age of 20 years – leads to an effect that is about 0.14 stronger. A back-of-the-envelope calculation would thus suggest that the 2.673 years trend difference reflects at maximum a change of $\frac{2.673}{20} \times 0.14 = 0.019$.
Less younger people could also bias against our main effect as there are fewer younger people who have on average a stronger EU identity. A simple correlational exercise shows that each additional year of age decreases the EU identity by 0.0068. Thus, a relative faster ageing in high-threat group would result in a downward bias of the treatment effect of $2.673 \times 0.0068 = 0.018$. Hence, these, arguably naive, exercises suggest that a net bias due to the age changes should would be 0.018 - 0.019 = -0.001. This would be a negligible bias against our main effect direction, which has an effect size of 0.167.

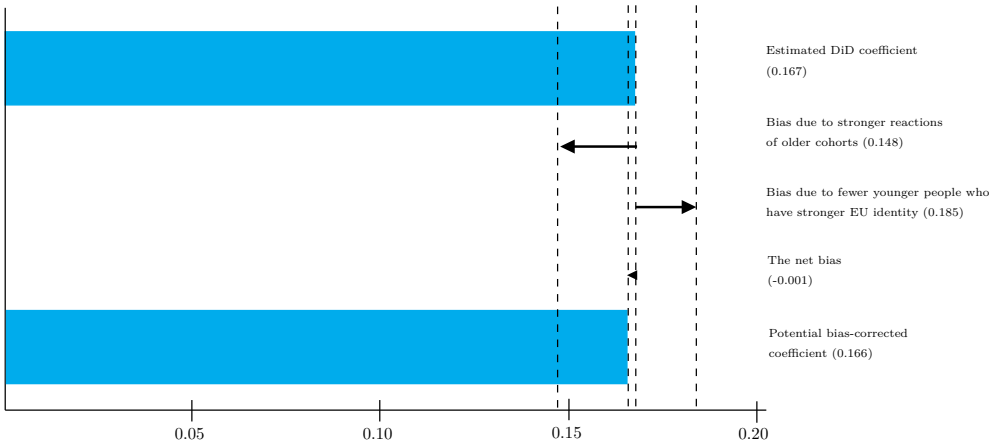


**Figure A.1:** *Net potential bias due to age trend differences is negligible.*

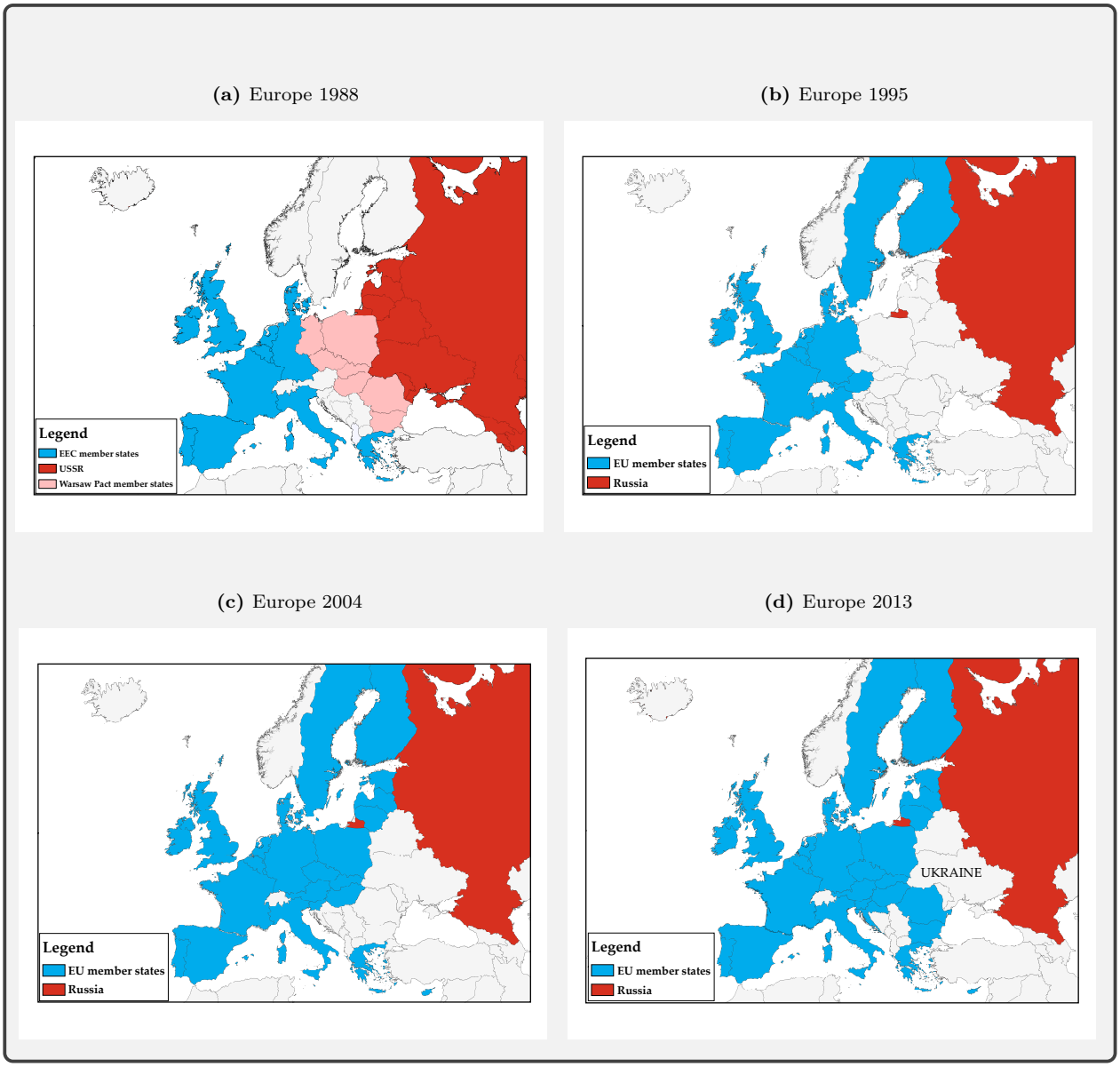


**Figure A.2:** *More detailed maps about expansion of the EU.*

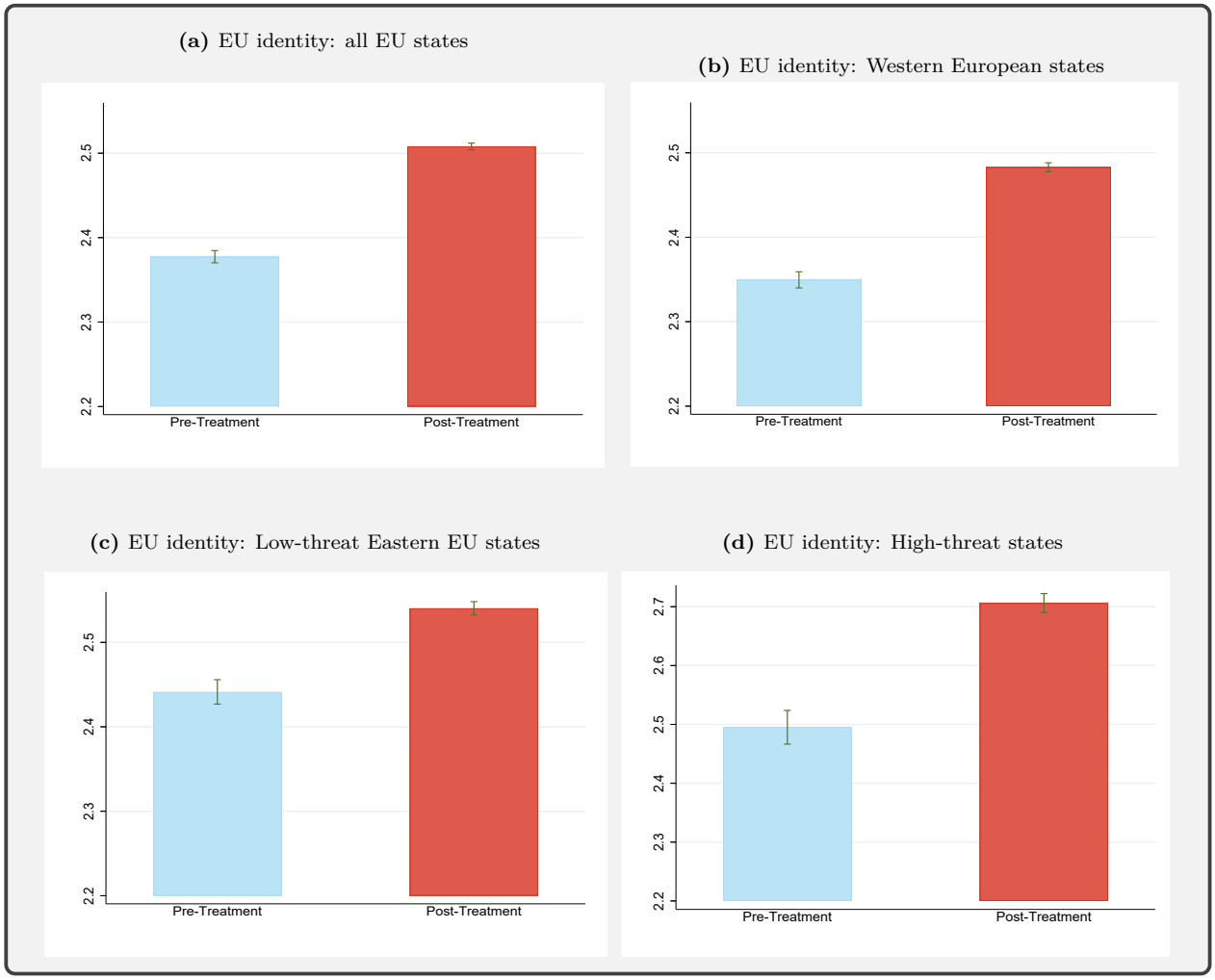


**Figure A.3:** *EU identity – Pre- versus Post-treatment.*

Notes: Average *EU identity* in pre- and post-treatment periods. Note that the y-axis is adjusted to the range of the respective outcomes, so the sizes of the bars should not be directly compared.

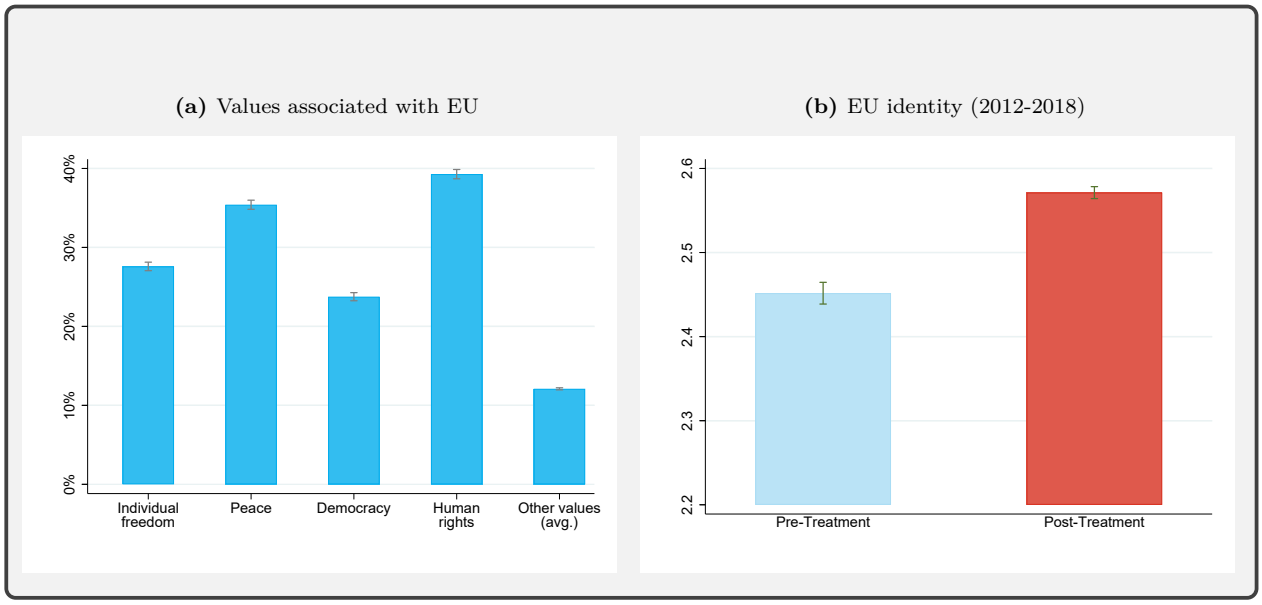


**Figure A.4:** *Perceived EU values and EU identity in EU Eastern member states.*

Notes: Figure A.4a shows the fraction of respondents in the pre-treatment period in Eastern European EU member states who selected given values representing EU. Figure A.4b shows the average *EU identity*, in pre- and post-treatment periods in Eastern European EU member states. Pre-treatment period includes years 2012–2013, and post-treatment period includes years 2014–2018.

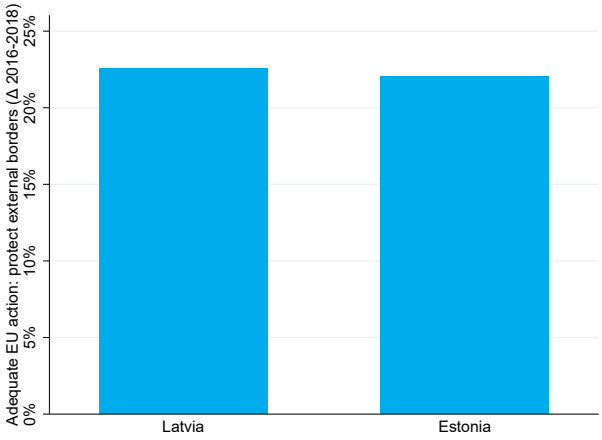


**Figure A.5:** *Increase in perceived adequacy of EU actions in the area of the protection of external borders (2016–2018).*

Notes: Figure shows the 2016–2018 increase in the percentage of respondents who perceived EU actions in the area of the protection of external borders as adequate.

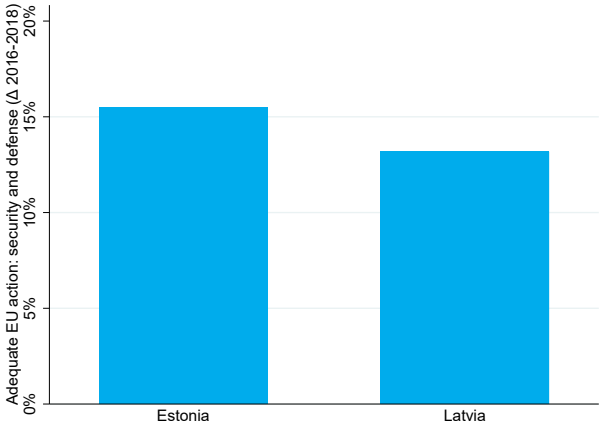


**Figure A.6:** *Increase in perceived adequacy of EU actions in the area of security and defence policy (2016–2018).*

Notes: Figure shows the 2016–2018 increase in the percentage of respondents who perceived EU actions in the area of security and defence policy as adequate.

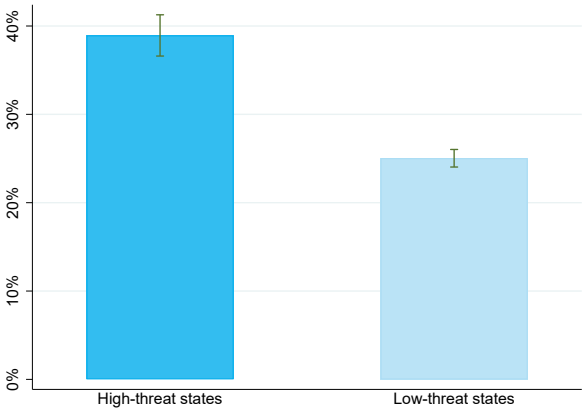


**Figure A.7:** *Top EU security challenges – security of external borders and war (March 2015).*

Notes: Figure shows the percentage of respondents who selected "Insecurity of the EU's external borders" or "Civil wars and wars" as one of the three most important current security challenges for the EU citizens.

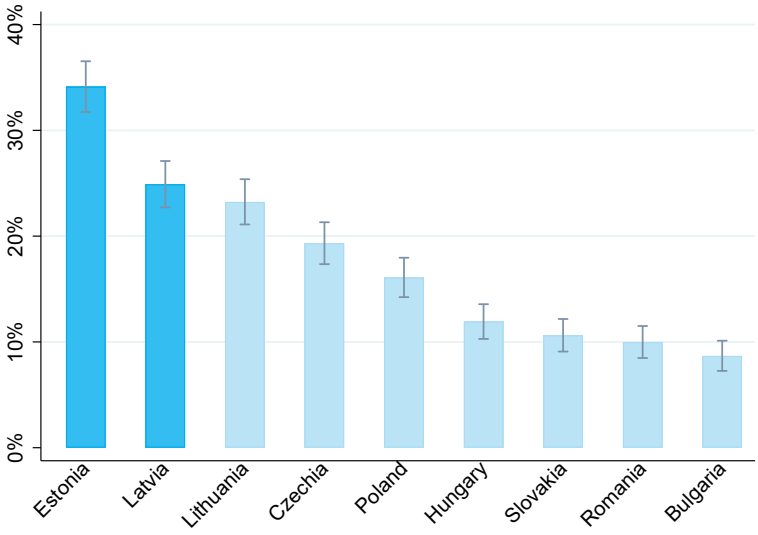


**Figure A.8:** *Share of respondents in a member state that experienced Soviet persecution.*

Notes: Figure shows the national share of respondents to LiTS survey who experienced persecution from government in their country before 1989 (for those countries outside former Soviet Union) or before 1991 (for those countries in former Soviet Union). The variable captures the share of affirmative answers to two questions: "did the government engage in persecution, torture or any act of violence against you or your family?" and "while living under the pre 1989/1991 government were you or your family sent to labour camp or prison for political reasons?".

# Appendix B Psychological theories

**(a)** Insights from social psychology theories of group identity

*Evolutionary Theory:* optimal group size depends on context. Higher level and larger groups more useful for defence and **protection under threat**. Group identity is a mechanism to internalize group goals and establish trust to enable cooperation.

*Realistic Conflict Theory:* which groups have **shared goals** under threat.

*Self-Categorization Theory:* social identity is context dependent.

- Comparative Fit: threat influences identity of group that is made **salient** through contrast created by potential conflict.
- Relative Accessibility: past experiences and current needs influence values and goals; identification is dependent on whether a group **shares values and goals** under threat.

*Group-Based Control Theory:* personal control is lowered by threat; individuals identify with groups perceived as offering **protection under threat** in order to restore sense of control.

**(b)** Application to Eastern European member states

**Salience:** threat increases salience of potential conflict; salience of EU increases by media contrasting Russia against EU. Post-Crimea EU sanctions against Russia enforce salience of EU.

**Shared goals and values:** salient goal becomes defence against Russia. This is a shared goal with EU, which is perceived as defending against global threats and offering protection. Due to past experience, Russia threatens values such as individual freedom, peace, democracy, and human rights, which are associated with the EU.

**Protection under threat:** EU is perceived as offering some protection for its citizens and helping to tackle global threats by a clear majority.

**Figure B.1:** *Psychological theories and the Russian threat to EU member states.*

# Appendix C Measuring Russian threat using newspapers articles and Google Trends

I use two approaches and sources to measure the perception of Russian threat in the media: count and exploratory NLP analysis of articles downloaded from *Factiva* platform and time-series of Google Trends topics. I described the two methods in the following sections.

## C.1 Factiva and NLP analysis

I use *Factiva*, an online repository of newspapers and news agencies. I adopt a twofold approach. The first consists in counting the number of articles provided as result of queries run in the platform. I proceed with the following steps:

1. I identify (when possible) the most relevant English news agency in each state;
2. I define a relevant query: "Russi* and (threat or risk or danger or aggression or annex* or invasion) and *state/nationality* not Gazprom", where *state/nationality* changes according to state, the star "*" captures all potential suffixes to the word's stem and *not* exclude words listed after;
3. I run the query for an interval windows of six months for each state in the year before and after Crimea's invasion, that happened on $20^{th}$ February 2014;
4. I count the number of articles *Factiva* returns as results of the query for each state-time interval, normalizing to the period before the invasion, as shown in **??**.

The second approach consists of an NLP exploratory analysis. I use *The Baltic Times* newspaper that is structured in three sections, a section for each one of the Baltic states: Estonia, Latvia and Lithuania. In Figure C.1 I provide a schematic visualization of the steps followed for this approach, which are then described in detail in the subsequent paragraph. In Table C.1 I provide descriptive statistics for results of NLP analysis.

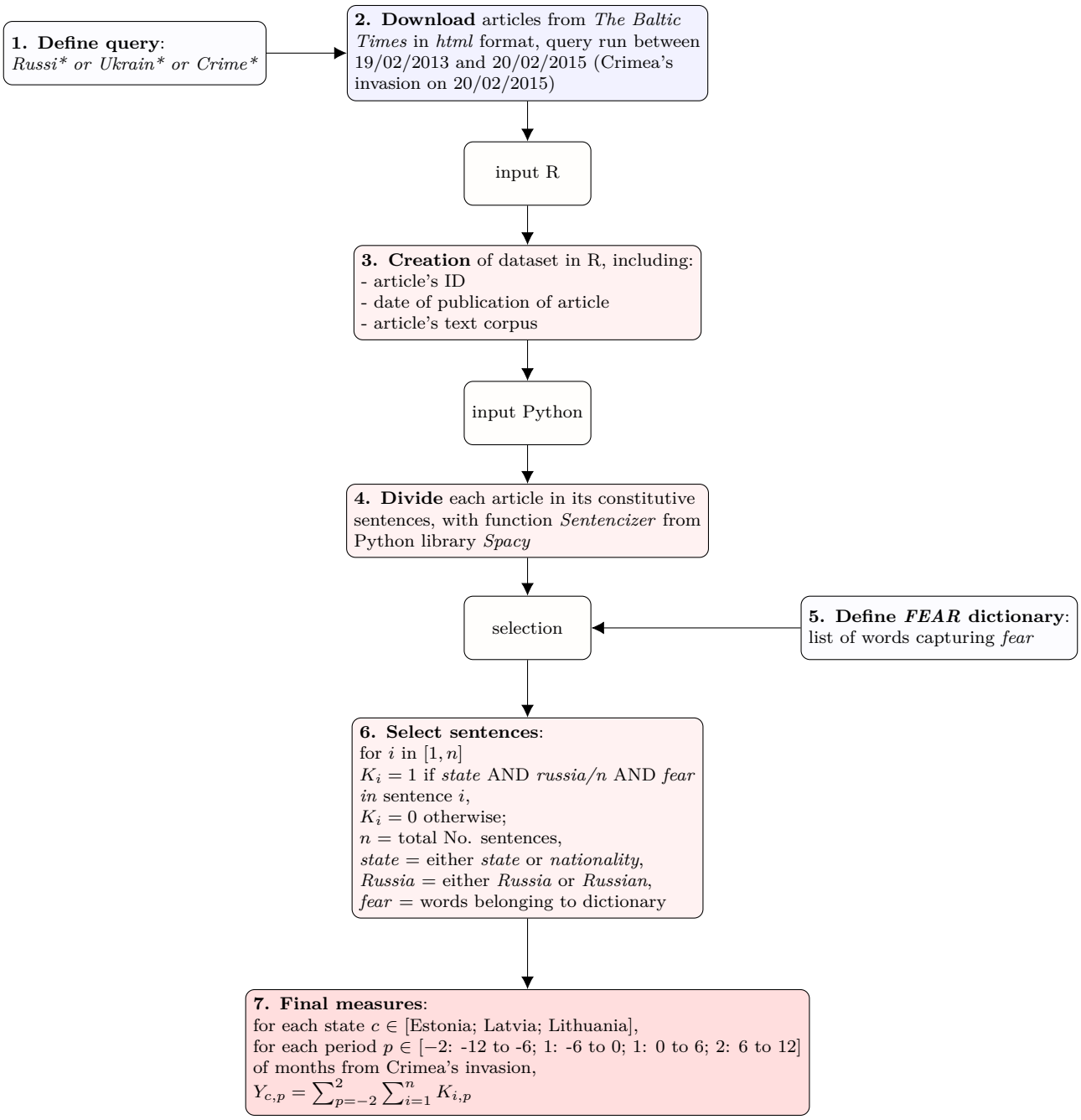


**Figure C.1:** *Flowchart NLP approach using* The Baltic Times *articles retrieved in Factiva.*

1. I define a relevant query: "Russi* or Ukrain* or Crime*", where the star " *" captures all potential suffixes to the word's stem;

2. I run the query within *The Baltic Times* in the year before and after Crimea's invasion and I download the resulting articles in *html* format;

3. I process the *html* file in R, creating an article level dataset containing article's ID, title, date of release and text corpus, for all downloaded articles;

4. I use the function *sentencizer* from Python's library *Spacy* to divide each article in its constitutive sentences and I drop identical sentences to solve the potential problem of duplicates among downloaded articles;

5. I build the *FEAR* dictionary using the *NRC Emoticon Intensity Lexicon* dictionary, which groups thousands of words in macro-groups (anger, fear, etc.) and assigns a score in the interval $[0, 1]$ within each macro-group; I only keep words in the macro-group of *fear* with a score $> 0.5$; I augment the list with five words absent from the dictionary but present in the search terms of the first approach: *invasion*, *invaded*, *annexation*, *annexated* and *occupation*;

6. I select sentences containing all of the following: the *state* name or relative *nationality*, the words *Russia* or *Russian* and one or more words belonging to the *FEAR* dictionary;

6.a When selecting sentences for Estonia and Latvia, I impose an exclusion restriction for *Lithuania/Lithuanian*, to exclude sentences where the latter words appear along with *Estonia/Estonian* and/or *Latvia/Latvian*;

7. I count the number of selected sentences for each state in the year before and after Crimea's invasion, aggregating in six-months periods and normalizing to the period before the invasion, as shown **??**.

| | **No. sentences containing: A= *state/nationality* and words *Russia* or *Russian*** | | | **No. sentences containing: A plus words belonging to FEAR dictionary** | | |
|---|---|---|---|---|---|---|
| **Months** | **Estonia** | **Latvia** | **Lithuania** | **Estonia** | **Latvia** | **Lithuania** |
| -12 to -6 | 23 | 76 | 48 | 4 | 25 | 13 |
| -6 to 0 | 20 | 30 | 39 | 4 | 8 | 12 |
| 0 to 6 | 37 | 90 | 39 | 12 | 26 | 17 |
| 6 to 12 | 67 | 123 | 80 | 26 | 45 | 37 |

**Table C.1:** *Descriptive statistics of NLP analysis for each country and each 6-months period from Crimea's invasion.*

Notes: Table reports descriptive statistics for the NLP approach using *Factiva* articles from the *The Baltic Times*. The first column refers to months before and after the Crimea invasion.

**(a)** Estonia and Latvia

- The Russian propaganda is especially dangerous in Latvia and Estonia, where the Kremlin can exploit a nostalgia for the Soviet empire among numerous Russian-speakers in those two countries.
- Areas of concern The question of how to best integrate the Russian minority into Estonian and Latvian society is often discussed, more so since the situation in Ukraine.
- Officials in the town of Narva have said that Estonian politicians have only started paying attention to its Russian speakers since the crisis in Ukraine.
- However, a frozen conflict in eastern Ukraine may suffice for Kremlin for the time being, as there is another card hiding up Putin's sleeve: Latvia, the weakest chain in the Baltic and the home of the Kremlin's potential Trojan horse – the Russian-speaking minority.
- Individually, these people are not a risk to Latvia's security; however, taking into account Russia's rhetoric, that they are prepared to 'defend' their citizens abroad, this circumstance can increase risks to Latvia's security in the future," Ulmanis emphasized.
- The reason that many are watching the election outcome is to see what effect the Russian invasion on Ukraine has had on another similar situation like in Ukraine existing in Latvia.
- Due to extensive Russian capabilities and Latvian military incapabilities, some analysts think that Russia could invade Latvia within a matter of hours.

**(b)** Lithuania

- The next morning's discussions continued along similar lines, with opening remarks from Lithuanian Minister of Foreign Affairs Linas Linkevicius, who called Russia's recent aggression "a moral threat, not just a military or political one."
- Unlike other leaders, who still opt to use more vague and diplomatic language when describing the situation in Ukraine, Lithuanian President Dalia GrybauskaitÄ— pulls no punches toward Russian President Vladimir Putin and his policies, recently calling Putin's Russia a "terrorist state."
- First President Dalia Grybauskaite submitted several legislative proposals, aiming to curb the dissemination of Russian propaganda — a powerful tool in Russian information warfare against Lithuania — and, recently, the Lithuanian Ministry of Culture also amended some laws.

**Figure C.2:** *Examples of sentence-output NLP analysis.*

Notes: The figure reports examples of sentences from *The Baltic Times*, captured by the NLP analysis; quotes are taken from sentences selected in the last two periods: between $20^{th}$ February 2014 and $20^{th}$ August 2014, between $21^{th}$ August 2014 and $20^{th}$ February 2015.

## C.2 Google Trends topics

Google Trends allows tracking the search intensity for certain individual keywords or topics over time, which I use as a proxy for the perceived intensity of the threat posed by Russia. Using keywords or combinations thereof has the big disadvantage that the relevant terms and the way they are combined differs between languages. E.g. in state A users might google "Russian forces" and in state B "Russian army", and one would need to come up with all variations and their correct translations to enable a meaningful comparison across states.

As an alternative, google offers so called "topics", which are defined as a group of terms that share the same concept in any language. The disadvantage of that is that google does not publish its algorithm and the list of terms contained in each language. The big advantage is that those topics are automatically translated and capture what google determines as relevant terms related to that topic. There were five topics that plausibly relate to a threat by Russia and the incident in Ukraine and Crimea: "Russian Armed Forces", "Russia", "Vladimir Putin", "Ukraine", and "Crimean Peninsula."

I then download the 'Interest over time' monthly data on the 5 topics separately for the 9 Eastern EU member states. Next, I calculate the average interest in the 9 countries for each topic. Finally, I calculate the average of interest in 5 topics. The measure is an index scaled on a range of 0 to 100. Figure C.3 shows the interest in those topics over time. The graph confirms that there was a spike upwards in the perceived intensity of the Russian threat in March 2014, and that search intensity remained on average higher afterwards.

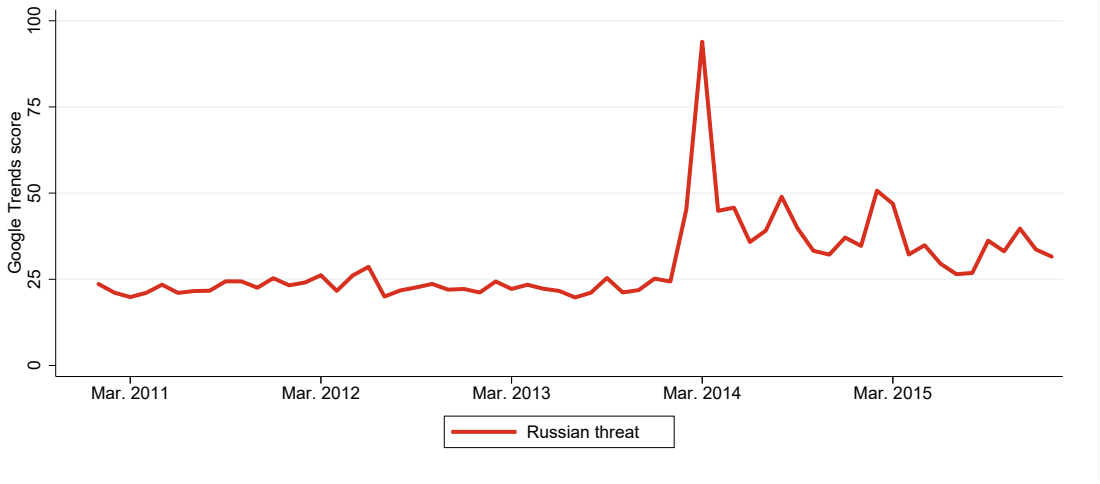


**Figure C.3:** *Russian threat perception in high-threat states (2011–2015).*

Notes: Figure shows the average intensity of searches for 5 topics ("Russian Armed Forces", "Russia", "Vladimir Putin", "Ukraine", and "Crimean Peninsula") in Eastern EU member states.

# Appendix D Additional results

**Table D.1:** *Putting effect size on EU identity into perspective.*

| Event | Size | Main effect relative to others |
|---|---|---|
| Main coefficient (Russian threat) | 0.167 | |
| Change in EU identity in Ireland (Brexit) | 0.120 | 139% |
| Standard deviation across EU member states | 0.193 | 86.5% |

Notes: Second column uses the raw change in EU identity in Ireland, comparing the year before with the year after Brexit (using Brexit as an economic threat to Ireland's well-being). The bottom row shows the standard deviation across EU member states before Crimea.

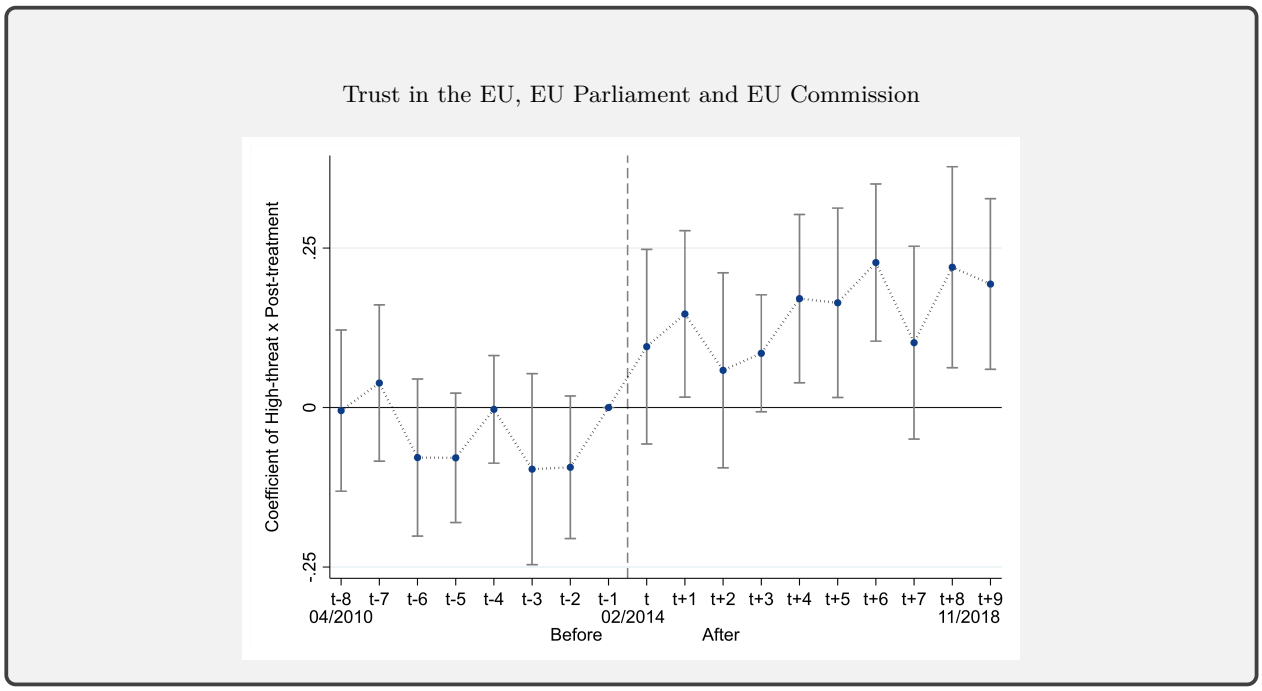


**Figure D.1:** *Persistence with leads and lags – measures of trust (event window 2012–2018).*

Notes: Figure D.1 displays coefficients and 95% confidence intervals from regressions of a trust measure on leads and lags (wave 1 in each year) of the interaction of time dummy variable and *High-threat* using the main specification from **??**. The measure is obtained averaging three variables: trust in the EU, trust in the EU Parliament and trust in the EU Commission. Year 2013 (wave 2) is taken as reference period; standard errors are clustered at the regional level. I use same controls employed in the main specification of our analysis. I also added a set of macro controls: Real GDP, inflation rate, youth unemployment rate and a variable indicating whether legislative election have been held.

**Estonians, Latvians and Lithuanians living abroad**

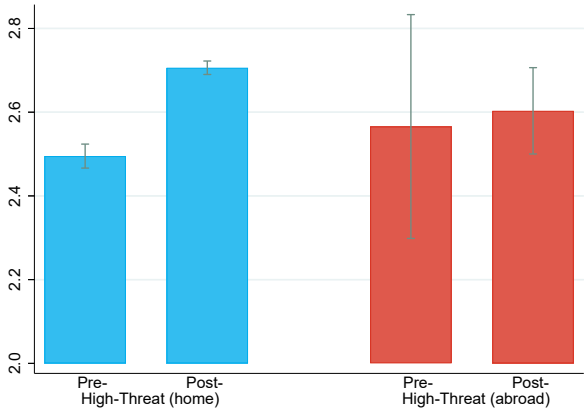


**Figure D.2:** *Comparison with citizen from high-threat member states living abroad.*

Notes: Figure displays a before/after treatment comparison of sense of attachment to EU; blue bars represent before/after averages for those individuals in high-threat countries. Red bars represent averages for those individuals whose nationality is either Estonian or Latvian, who live neither in Estonia nor in Latvia. I use all survey's waves before and after Crimea's invasion for which variable sense of attachment to EU is available; there are two waves available before and seven after. Estonian and Latvian individuals interviewed in Estonia and Latvia are 3261 before and 11235 after. Estonian and Latvian individuals interviewed abroad are 39 before and 272 after Crimea's invasion.

**Table D.2:** *Estonians and Latvians abroad – EU identity (2012–2018 event window).*

| | (1)<br>EU identity<br>Coef./SE/p-value | (2)<br>EU identity<br>Coef./SE/p-value |
|---|---|---|
| High-threat × | 0.213 | 0.144 |
| Post-treatment | (0.167) | (0.148) |
| | [0.205] | [0.331] |
| Post-treatment | 0.044 | |
| | (0.160) | |
| | [0.783] | |
| Member state FE | no | yes |
| Time FE | no | yes |
| Adj. R-Squared | 0.06 | 0.09 |
| N | 14435 | 14435 |

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). I use the full availability of outcome variable, between 2012 and 2018. Column 1 and 2 show the DiD coefficients (High-threat dummy is not displayed in column 1). *EU identity* is standardized with mean 0 and variance 1. All regressions control for individual characteristics including gender, age, education level, labour market status, urban versus rural areas, marital status, and presence of children.

**Jack-knife drop**

**Table D.3:** *DiD results for EU identity – Robust to leave-one-out of control group test.*

| | (1) w/o BG Coef./SE/p-value | (2) w/o CZ Coef./SE/p-value | (3) w/o HU Coef./SE/p-value | (4) w/o LT Coef./SE/p-value | (5) w/o PL Coef./SE/p-value | (6) w/o RO Coef./SE/p-value | (7) w/o SK Coef./SE/p-value | (8) w/o V4 Coef./SE/p-value |
|---|---|---|---|---|---|---|---|---|
| High-threat × | 0.125 | 0.160 | 0.168 | 0.176 | 0.172 | 0.191 | 0.178 | 0.184 |
| Post-treatment | (0.043) | (0.049) | (0.048) | (0.048) | (0.048) | (0.047) | (0.049) | (0.068) |
| | [0.005] | [0.002] | [0.001] | [0.001] | [0.001] | [0.000] | [0.001] | [0.010] |
| Member state FE | yes | yes | yes | yes | yes | yes | yes | yes |
| Time FE | yes | yes | yes | yes | yes | yes | yes | yes |
| Adj. R-Squared | 0.07 | 0.05 | 0.08 | 0.06 | 0.06 | 0.07 | 0.07 | 0.06 |
| N | 21994 | 21925 | 21897 | 22017 | 22202 | 22033 | 21931 | 13303 |

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). All outcomes are standardized. In each column, I show the results after excluding one member state from the control group: Bulgaria in column 1, The Czech Republic in column 2, Hungary in column 3, Lithuania in column 4, Poland in column 5, Romania in column 6, Slovakia in column 7. In column 8, I exclude 4 countries that belong to Visegrád Group (The Czech Republic, Hungary, Poland, Slovakia). In all regressions, I control for individual characteristics including gender, age, education level, labour market status, urban versus rural areas, marital status, and presence of children. I also control for time fixed effects and member state fixed effects. The event period covers the Eurobarometer waves spring 2012 until autumn 2014.

**Adding Western EU states to sample**

**Table D.4:** *DiD results for EU identity (2012–2014 event window) – adding Western EU states.*

| | (1) EU identity Coef./SE/p-value | (2) EU identity Coef./SE/p-value |
|---|---|---|
| High-threat × | 0.168 | 0.157 |
| Post-treatment | (0.038) | (0.046) |
| | [0.000] | [0.001] |
| Western EU | | -0.016 |
| low-threat × | | (0.036) |
| Post-treatment | | [0.667] |
| Member state FE | yes | yes |
| Time FE | yes | yes |
| Adj. R-Squared | 0.07 | 0.07 |
| N | 69721 | 69721 |

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). All outcomes are standardized. Regressions control for individual characteristics including gender, age, education level, labour market status, urban vs. rural, marital status, and presence of children. Column 1 adds Western EU states to the low-threat control group. Column 2 shows that Western EU low-threat states did not react differently than Eastern EU low-threat states, leaving eastern EU low-threat states out as the reference group.

## D.1 EU identity and support for common policies

**Table D.5:** *Fixed effects – stronger identity correlates with more support for common policies.*

| | (1) Support for EU Common Defense Coef./SE/p-value | (2) Support for EU Common Foreign Policy Coef./SE/p-value | (3) Support for Further Enlargment of the EU Coef./SE/p-value |
|---|---|---|---|
| EU identity | 0.225 | 0.262 | 0.213 |
| | (0.038) | (0.053) | (0.053) |
| | [0.000] | [0.000] | [0.000] |
| Macro controls | Yes | Yes | Yes |
| Year FE | Yes | Yes | Yes |
| Adj. R-Squared | 0.25 | 0.28 | 0.34 |
| N | 189 | 189 | 189 |

Notes: Table displays coefficients of four individual fixed effects regressions, with standard errors, clustered at the member state level, in parentheses and p-values in square brackets. EU identity and dependent variables are standardized with a mean of zero and a standard deviation of one. I control for year fixed effects and state characteristics including real GDP, inflation rate, youth unemployment rate, and a dummy for legislative elections held. The sample consists of 28 member states, and data are aggregated at the state level.

**Table D.6:** *Individual level correlations within countries – stronger identity correlates with more support for common policies.*

| | (1) Support for EU Common Defense Policy Coef./SE/p-value | (2) Support for EU Common Foreign Policy Coef./SE/p-value | (3) Support for Further Enlargment of the EU Coef./SE/p-value |
|---|---|---|---|
| EU identity | 0.234 | 0.266 | 0.221 |
| | (0.014) | (0.014) | (0.013) |
| | [0.000] | [0.000] | [0.000] |
| Control variables | yes | yes | yes |
| Member state FE | yes | yes | yes |
| Time FE | yes | yes | yes |
| Member state FE x Time FE | yes | yes | yes |
| Adj. R-Squared | 0.11 | 0.13 | 0.16 |
| N | 222780 | 218117 | 214476 |

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the member state level). EU identity and dependent variables are standardized with a mean of zero and a standard deviation of one. In all regressions, I control for individual characteristics including gender, age, education level, labour market status, urban versus rural areas, marital status, and presence of children.

## D.2 Identity distribution

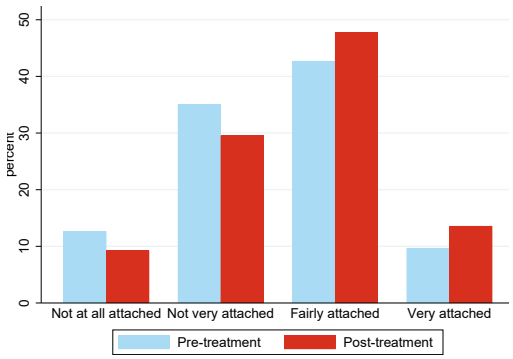


**Figure D.3:** *Distribution of changes in EU identity in high-threat EU member states – Pre- versus Post-treatment.*

Notes: Figure shows the percent distribution of the responses to the EU identity question in high-threat EU member states.

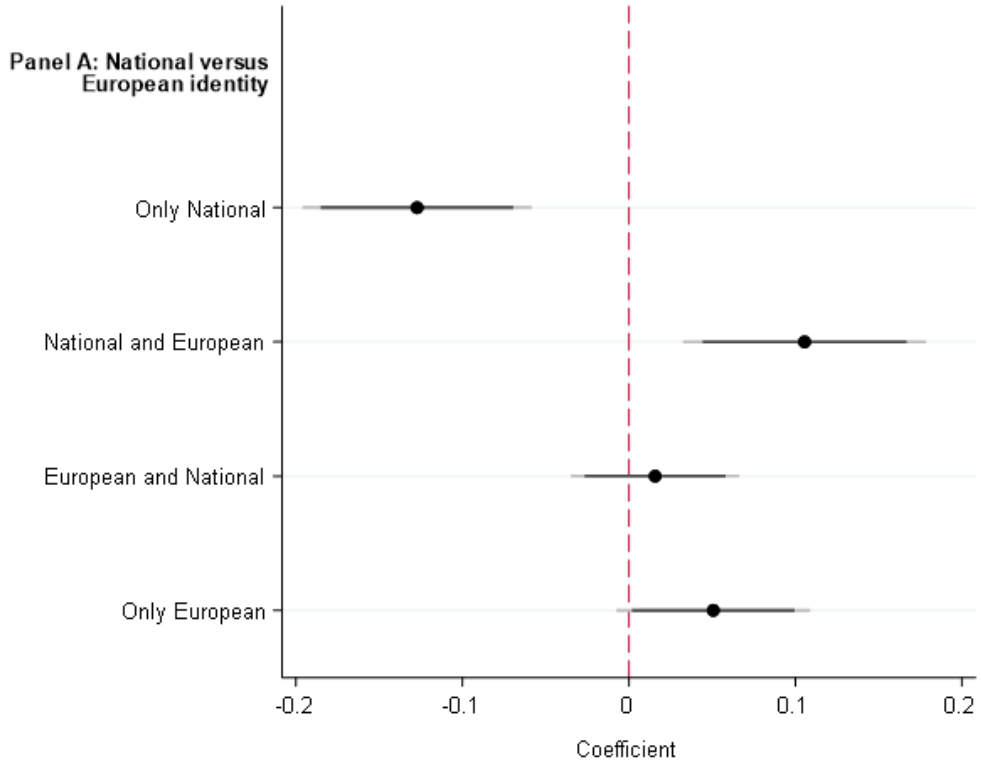


**Figure D.4:** *National versus European identity.*

Notes: Figure D.4 displays the DiD coefficients and corresponding 90 and 95% confidence intervals (95 in lighter grey). Respondents of Eurobarometer were asked "do you see yourself as...?" and they could choose among *nationality and European*, *nationality and European*, *European and nationality* or *only European*. Where *nationality* stands for respondents' own nationality. Variables are missing when respondent replied *I don't know* or *none* or if the answer is missing. Time span is 2011–2015.

# Appendix E Confounding events and policy changes

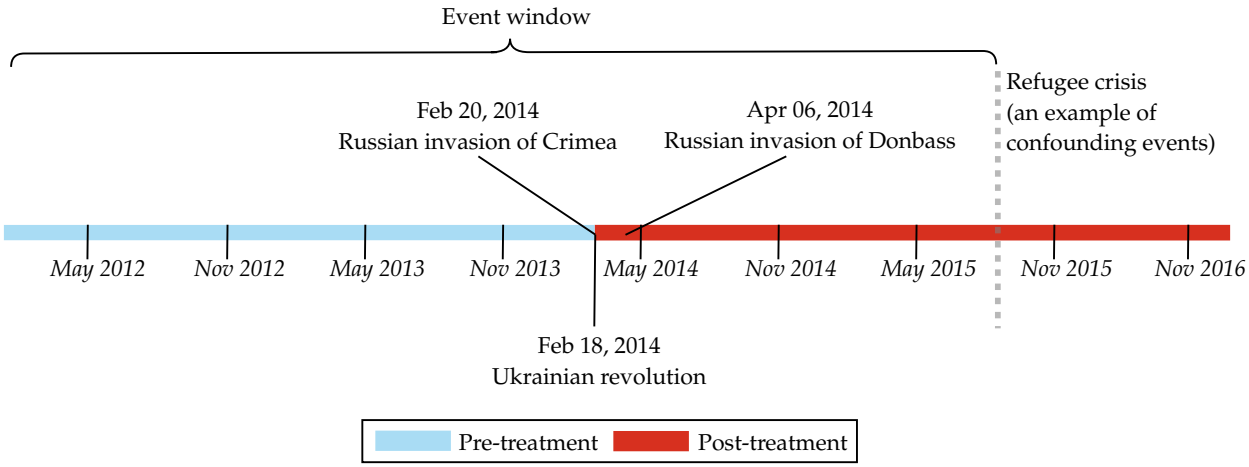


**Figure E.1:** *Timeline – period of analysis.*

**Table E.1:** *Potential confounding events within event period and afterwards (i.).*

| Event | Date | Potential effect on EU identity | Differential effect on treatment and control states | Proposed solution |
|---|---|---|---|---|
| Latvia and Lithuania join the Eurozone | 1/1/2014 and 1/1/2015 | Positive, strengthening the sense of belonging and codependency towards the EU | Yes: affects Latvia only | Results hold when controlling for a Eurozone dummy and extending the post-treatment period |
| Winter Olympics in Sochi | 2/7/2014–2/23/2014 | Negative, presenting the image of a successful Russia may have weakened the EU appeal | No | - |
| Plans for Nabucco gas pipeline aborted | 6/2014 | Negative, EU energy security appears weakened, especially in Bulgaria | Yes: the pipeline would've diversified the sources for gas in Europe (especially in BG) | Leave-one-out test (Table D.3) |
| OECD announces that the accession process of Russia is suspended | 3/13/2014 | Positive, rally round flag effect | No | - |
| Voting Right of the Russian delegation to the Council of Europe suspended | 4/10/2014 | Positive, rally round flag effect | No | - |
| European Parliament elections | 5/22/2014–5/25/2014 | Positive, taking part in the elections of the parliament could have increased the feeling of belonging to the EU | No | - |
| Oil price decline of 68% | 6/2014-12/2015 | Not likely | No | - |
| US president Barack Obama's visit to Poland and Estonia | 6/3/2014 and 9/3/2014 | Not clear, might weaken effect on EU identity if it signals other options | Potentially if high-threat states care more | Estimated effect would then be a lower bound |
| Proclamation of caliphate by the Islamic State of Iraq and the Levant | 6/29/2014 | Potentially also a threat, but not as large | No | - |

**Table E.2:** *Potential confounding events within event period and afterwards (ii.).*

| Event | Date | Potential effect on EU identity | Differential effect on treatment and control states | Proposed solution |
|---|---|---|---|---|
| Flight MH17 shot down in Ukraine | 7/17/2014 | Positive, rally round flag effect | No | - |
| NATO adopts Readiness Action Plan to strengthen collective defence during a NATO summit in Wales | 9/5/2014 | Not likely, might weaken effect on EU identity if it signals other options | NATO measures focused on countries on the periphery of the alliance, but not only high-threat (especially EE, LT, LV, PL) | Unlikely. If yes, my results could be a lower bound for the lower bound of the true effect |
| Charlie Hebdo and November terrorist attacks in Paris | 1/7/2015 and 11/13/2015 | Unlikely | No | - |
| Refugee crisis in Europe, tensions about which state should accept how many refugees | Sum 2015 | Negative, unfavourable view of solution proposed by the EU, German unilateralism | Yes (a refugee crisis in HU, rise of xenophobia in CZ, HU, PL and SK) | Event period ends before the refugee crisis (May 2015 wave), replicate results with longer post-treatment period |
| Iranian nuclear deal signed in Vienna | 7/14/2015 | Unlikely, effect depending on perception of Iran | No | - |
| The beginning of Russia's intervention in Syria | 9/30/2015 | Unlikely, could have a rally round the flag effect, but also damage EU image due to its indecisiveness | No | - |
| Paris Agreement signed as a global attempt to deal with climate change | 12/12/2015 | Positive, showing a favourable image of multilateralism | No | - |
| United Kingdom votes to leave the EU | 6/23/2016 | Positive: increased awareness of costs of leaving the EU | No | - |
| Donald Trump elected US president | 11/8/2016 | Positive: decreased trust in the US, increased need for the EU's self-reliance | No | - |

## Supportive statements by EU heads of states and Commission and EU sanctions

**Table E.3:** *Statements of support and cooperation by EU leaders targeted at eastern member states after Crimea.*

| Date | Statement |
|---|---|
| 8/18/2014 | "We must also now supplement this with further exercises and manoeuvrers, so that we can react swiftly and without hesitation. [...] Everything must be done so that we have the infrastructure in the Baltic states to react quickly." *Germany's Chancellor Angela Merkel, on a visit to the Latvian capital, Riga.*[1] |
| 9/9/2015 | "We will also need to maintain our unity. We need unity when it comes to the security of our Eastern Member States, notably the Baltics. The security and the borders of EU Member States are untouchable. I want this to be understood very clearly in Moscow." *Jean-Claude Juncker, President of the European Commission.*[2] |
| 10/08/2015 | We are "committed to supporting the sovereignty of the democratic nations of eastern Europe" *Michael Fallon, the UK defence secretary.*[3] |
| 3/1/2017 | "The military potential that the Russian Federation has built up here at the border [with the Baltic states] is completely irrational. [...] [German troops will remain at the Lithuanian base] as long as needed." *German Foreign Minister Sigmar Gabriel in a news conference in Riga, Latvia.*[4] |
| 3/1/2017 | "Estonia, and our friends from Lithuania, Latvia and Poland, can rely on us." *Future EU Commission leader and then German defence minister Ursula von der Leyen to reporters at an air base in Amari, Estonia.*[5] |
| 9/4/2018 | "This choice of Europe you made is all the more important in a very troubled and uncertain international context. This situation compels us to pursue the close cooperation between our countries." *French President Emmanuel Macron to the Baltic leaders.*[6] |
| 2/4/2019 | "We want to make clear that Lithuania is not alone and will never stand alone. It will never again have to sacrifice its freedom and independence." *Future EU Commission leader and then German defence minister Ursula von der Leyen to reporters during a visit to the German forces in Rukla military base, Lithuania.*[7] |

1 See https://www.euractiv.com/section/global-europe/news/merkel-pledges-military-support-to-baltic-states/?fbclid=IwAR0FMt_8KkRQ3zkibmIKptVfh_GikaLbQa6jhOh8KY4JPpZBltYOrIHBVuM, last accessed July 23, 2020
2 See https://ec.europa.eu/commission/presscorner/detail/en/SPEECH_15_5614, last accessed July 23, 2020
3 See https://www.ft.com/content/90e18d64-6d06-11e5-8171-ba1968cf791a, last accessed July 23, 2020
4 See https://www.reuters.com/article/us-nato-defence-baltics-germany/germany-says-to-keep-soldiers-in-baltics-as-long-as-needed-idUSKBN1691UR, last accessed July 23, 2020
5 See https://www.reuters.com/article/us-nato-defence-baltics-germany/germany-says-to-keep-soldiers-in-baltics-as-long-as-needed-idUSKBN1691UR, last accessed July 23, 2020
6 See https://www.baltictimes.com/macron__france_to_stand_by_baltic_countries_on_security/, last accessed July 23, 2020
7 See https://www.voanews.com/europe/germany-vows-keep-troops-lithuania-invest-more-barracks, last accessed July 23, 2020.

**Table E.4:** *Sanctions related to the Russian invasion in Ukraine – sending a signal of EU-cooperation as response to crisis.*

| Date | Description |
|---|---|
| 3/5/2014 | EU introduced freezing of assets of former Ukrainian officials. |
| 3/17/2014 | EU introduced travel bans and freezing of assets against individuals involved in Crimea annexation. |
| 7/31/2014 | EU introduced embargo on arms and related material, controls on export of equipment for oil industry, and restrictions on financial instruments. |
| 12/18/2014 | EU banned investments in Crimea. |

# Appendix F Full regression results

**Table F.1:** *Full results conditional on share of Russian minority and distance to Russia border within high-threat states (2012–2014).*

| | **Share of Russian minority** | | | **Proximity to Russia** | | |
|---|---|---|---|---|---|---|
| | (1) | (2) | (3) | (4) | (5) | (6) |
| | Coef./SE/p-value | Coef./SE/p-value | Coef./SE/p-value | Coef./SE/p-value | Coef./SE/p-value | Coef./SE/p-value |
| Post-treatment | 0.038 | 0.063 | 0.080 | 0.278 | 0.266 | 0.311 |
| | (0.037) | (0.037) | (0.038) | (0.057) | (0.057) | (0.062) |
| | [0.304] | [0.090] | [0.034] | [0.000] | [0.000] | [0.000] |
| Post-treatment | 0.006 | 0.004 | 0.004 | | | |
| × Share of | (0.001) | (0.001) | (0.001) | | | |
| Russian minority | [0.000] | [0.003] | [0.011] | | | |
| Post-treatment | | | | 0.001 | 0.001 | 0.001 |
| × Proximity | | | | (0.000) | (0.000) | (0.000) |
| to Russian border | | | | [0.016] | [0.025] | [0.007] |
| Member state FE | no | yes | no | no | yes | no |
| Region FE | no | no | yes | no | no | yes |
| Adj. R-Squared | 0.06 | 0.08 | 0.09 | 0.06 | 0.08 | 0.09 |
| N | 7562 | 7562 | 7562 | 7562 | 7562 | 7562 |

Notes: Dependent variable is *EU identity*. All outcomes are standardized. Regressions coefficients with robust standard errors in parentheses and p-values in square brackets. Regressions are only conducted for the high-threat states Latvia, Lithuania and Estonia. *Share of Russian minority* is a continuous variable defined as the share of Russian minority in region's population. In all regressions, I control for individual characteristics including gender, age, education level, labour market status, urban versus rural areas, marital status, and presence of children. In columns 2 and 5, I additionally control for member state fixed effects. In columns 3 and 6, I additionally control for region fixed effects (NUTS-3 level).

**Table F.2:** *Full results for all outcome variables (2012–2014).*

### Measures of EU identity

| | (1) EU identity Coef./SE/p-value | (2) Sense of EU citizenship Coef./SE/p-value | (3) European versus National identity Coef./SE/p-value |
|---|---|---|---|
| High-threat × | 0.167 | 0.151 | 0.127 |
| Post-treatment | (0.046) | (0.029) | (0.035) |
| | [0.001] | [0.000] | [0.001] |
| Member state FE | yes | yes | yes |
| Time FE | yes | yes | yes |
| Adj. R-Squared | 0.07 | 0.12 | 0.09 |
| N | 24884 | 59194 | 50392 |

### Psychological attitudes

| | (1) Trust in the EU Coef./SE/p-value | (2) Trust in the European Parliament Coef./SE/p-value | (3) Trust in the European Commision Coef./SE/p-value |
|---|---|---|---|
| High-threat × | 0.191 | 0.148 | 0.134 |
| Post-treatment | (0.041) | (0.044) | (0.050) |
| | [0.000] | [0.001] | [0.009] |
| Member state FE | yes | yes | yes |
| Time FE | yes | yes | yes |
| Adj. R-Squared | 0.06 | 0.04 | 0.05 |
| N | 60208 | 58439 | 55564 |

### Economic perceptions

| | (1) Globalisation a growth opportunity Coef./SE/p-value | (2) EU makes cost of living cheaper Coef./SE/p-value | (3) EU makes doing business easier Coef./SE/p-value | (4) EU meaning: unemployment Coef./SE/p-value |
|---|---|---|---|---|
| High-threat × | -0.028 | -0.028 | 0.023 | 0.029 |
| Post-treatment | (0.038) | (0.036) | (0.031) | (0.027) |
| | [0.465] | [0.439] | [0.456] | [0.290] |
| Member state FE | yes | yes | yes | yes |
| Time FE | yes | yes | yes | yes |
| Adj. R-Squared | 0.05 | 0.08 | 0.07 | 0.04 |
| N | 47931 | 37785 | 37070 | 68405 |

### Political support

| | (1) EU common defence Coef./SE/p-value | (2) EU common foreign policy Coef./SE/p-value | (3) Further enlargment of the EU Coef./SE/p-value |
|---|---|---|---|
| High-threat × | 0.164 | 0.165 | 0.127 |
| Post-treatment | (0.031) | (0.034) | (0.026) |
| | [0.000] | [0.000] | [0.000] |
| Member state FE | yes | yes | yes |
| Time FE | yes | yes | yes |
| Adj. R-Squared | 0.03 | 0.05 | 0.06 |
| N | 63309 | 61754 | 59311 |

### Alternative identity levels

| | (1) EU identity Coef./SE/p-value | (2) National identity Coef./SE/p-value | (3) Regional identity Coef./SE/p-value |
|---|---|---|---|
| High-threat × | 0.167 | -0.006 | -0.086 |
| Post-treatment | (0.046) | (0.050) | (0.067) |
| | [0.001] | [0.902] | [0.200] |
| Member state FE | yes | yes | yes |
| Time FE | yes | yes | yes |
| Adj. R-Squared | 0.07 | 0.09 | 0.08 |
| N | 24884 | 25568 | 25574 |

Notes: Table shows detailed regression results for Figure **??**. Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). All outcomes are standardized. In all regressions, I control for individual characteristics including gender, age, education level, labour market status, urban versus rural areas, marital status, and presence of children. I also control for time fixed effects and member state fixed effects.

**Table F.3:** *Heterogeneous effects – estimate effect across age, education groups, economic sectors and war history (also main effects).*

| | (1) | (2) | (3) | (4) | (5) |
|---|---|---|---|---|---|
| | Attach EU | Attach EU | Attach EU | Attach EU | Attach EU |
| | Coef./SE/p-value | Coef./SE/p-value | Coef./SE/p-value | Coef./SE/p-value | Coef./SE/p-value |
| Post-treatment | 0.067 | 0.142 | 0.014 | 0.046 | -0.059 |
| | (0.037) | (0.189) | (0.045) | (0.053) | (0.337) |
| | [0.101] | [0.470] | [0.765] | [0.407] | [0.865] |
| Age 40-64 | -0.180 | | | -0.149 | |
| | (0.073) | | | (0.120) | |
| | [0.033] | | | [0.245] | |
| Age 65-100 | -0.175 | | | -0.149 | |
| | (0.132) | | | (0.166) | |
| | [0.216] | | | [0.390] | |
| Secondary education | | 0.065 | | | |
| | | (0.073) | | | |
| | | [0.396] | | | |
| Tertiary education | | 0.335 | | | |
| | | (0.076) | | | |
| | | [0.001] | | | |
| Share education | | | -0.003 | -0.001 | |
| under Soviet Union | | | (0.001) | (0.002) | |
| | | | [0.018] | [0.499] | |
| Export to EU | | | | | -0.009 |
| | | | | | (0.013) |
| | | | | | [0.493] |
| Export to non-EU | | | | | 0.013 |
| | | | | | (0.021) |
| | | | | | [0.545] |
| Post-treatment | 0.127 | | | 0.094 | |
| × Age 40-64 | (0.076) | | | (0.152) | |
| | [0.123] | | | [0.549] | |
| Post-treatment | 0.367 | | | 0.334 | |
| × Age 65-100 | (0.106) | | | (0.157) | |
| | [0.006] | | | [0.059] | |
| Post-treatment | | 0.066 | | | |
| × Secondary | | (0.166) | | | |
| education | | [0.701] | | | |
| Post-treatment | | 0.044 | | | |
| × Tertiary | | (0.173) | | | |
| education | | [0.803] | | | |
| Post-treatment | | | 0.002 | 0.001 | |
| × Share | | | (0.001) | (0.002) | |
| education under Soviet Union | | | [0.027] | [0.786] | |
| Post-treatment | | | | | 0.026 |
| × Export to | | | | | (0.008) |
| EU | | | | | [0.012] |
| Post-treatment | | | | | -0.017 |
| × Export to | | | | | (0.015) |
| non-EU | | | | | [0.262] |
| Member state FE | Yes | Yes | Yes | Yes | Yes |
| Time FE | Yes | Yes | Yes | Yes | Yes |
| Adj. R-Squared | 0.08 | 0.07 | 0.07 | 0.08 | 0.07 |
| N | 4695 | 4695 | 4695 | 4695 | 4695 |

Notes: Same models reported in **??**, but displaying in addition the coefficients of the main effects of the interaction terms.

**Table F.4:** *Full DiD results – EU identity (2012–2014 event window) – robust to adding further country-level controls.*

| | (1) EU identity Coef./SE/p-value | (2) EU identity Coef./SE/p-value | (3) EU identity Coef./SE/p-value | (4) EU identity Coef./SE/p-value | (5) EU identity Coef./SE/p-value |
|---|---|---|---|---|---|
| High-threat × | 0.214 | 0.258 | 0.198 | 0.265 | 0.306 |
| Post-treatment | (0.062) | (0.049) | (0.056) | (0.112) | (0.117) |
| | [0.001] | [0.000] | [0.001] | [0.021] | [0.011] |
| Member state FE | yes | yes | yes | yes | yes |
| Time FE | yes | yes | yes | yes | yes |
| Baseline Member state characteristics | yes | yes | yes | yes | yes |
| Demographics | no | yes | no | no | yes |
| International integration | no | no | yes | no | yes |
| Labor market | no | no | no | yes | yes |
| Adj. R-Squared | 0.07 | 0.07 | 0.07 | 0.07 | 0.07 |
| N | 24884 | 24884 | 24884 | 24884 | 24884 |

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). All outcomes are standardized. In all regressions, I control for individual characteristics including gender, age, education level, labour market status, urban versus rural areas, marital status, and presence of children. I also control for time fixed effects, member state fixed effects, and state characteristics including real GDP, inflation rate, youth unemployment rate, and a dummy for legislative elections held. Depending on the column, I also control for sets of macro control variables: demographics (age dependency ratio, rural population (% of total population), crude birth rate, and life expectancy), financial flows (exports (% of GDP), and FDI inflows (% of GDP)), and labour market (female labour force participation rate, and GINI index). The event period covers the Eurobarometer waves spring 2012 until autumn 2014.

**Table F.5:** *Full DiD results – EU identity (2012–2014 event window) – robust to alternative standard errors.*

| | (1) Robust Coef./SE/p-value | (2) Cluster Region Coef./SE/p-value | (3) Cluster State Coef./SE/p-value | (4) RI Cluster State, R=State Coef./SE/p-value | (5) RI Cluster State, R=Region Coef./SE/p-value | (6) RI Cluster State, R=Individual Coef./SE/p-value |
|---|---|---|---|---|---|---|
| High-threat × | 0.167 | 0.167 | 0.167 | 0.167 | 0.167 | 0.167 |
| Post-treatment | (0.035) | (0.046) | (0.057) | (0.082) | (0.067) | (0.061) |
| | [0.000] | [0.001] | [0.018] | [0.076] | [0.038] | [0.025] |
| Member state FE | yes | yes | yes | yes | yes | yes |
| Time FE | yes | yes | yes | yes | yes | yes |
| Adj. R-Squared | 0.07 | 0.07 | 0.07 | 0.07 | 0.07 | 0.07 |
| N | 24884 | 24884 | 24884 | 24884 | 24884 | 24884 |

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets. All outcomes are standardized. In the first column, I calculated robust standard errors (Stata command *vce*(*robust*)). In the second column, I calculated standard errors clustered at the regional level. In the third column, I calculated standard errors clustered at the member state level. In the fourth column, I calculated standard errors clustered at the member state level using randomization inference by assigning treatment at the member state level. In the fifth column, I calculated standard errors clustered at the member state level using randomization inference by assigning treatment at the regional level. In the sixth column, I calculated standard errors clustered at the member state level using randomization inference by assigning treatment at the individual level. Stata package *ritest* was used for randomization inference (**?**). In all regressions, I control for individual characteristics including gender, age, education level, labour market status, urban versus rural areas in three categories, marital status, and presence of children. I also control for time fixed effects and member state fixed effects. The event period covers the Eurobarometer waves spring 2012 until autumn 2014.

# Appendix G Dataset references

**Table G.1:** *Years composition of the Eurobarometer dataset.*

| Years | DOI |
|---|---|
| Eurobarometer 2009 Oct-Nov | 10.3886/ICPSR30461.v1 |
| Eurobarometer 2010 Mar-Apr | 10.3886/ICPSR30161.v1 |
| Eurobarometer 2010 May | 10.3886/ICPSR34384.v1 |
| Eurobarometer 2010 Nov-Dec | 10.3886/ICPSR34242.v2 |
| Eurobarometer 2011 May | 10.3886/ICPSR34545.v1 |
| Eurobarometer 2011 Nov | 10.3886/ICPSR34568 |
| Eurobarometer 2012 May | 10.3886/ICPSR34676 |
| Eurobarometer 2012 | 10.3886/ICPSR34793.v1 |
| Eurobarometer 2013 May | 10.3886/ICPSR35615.v1 |
| Eurobarometer 2013 Nov | 10.3886/ICPSR35204 |
| Eurobarometer 2014 Jan | 10.3886/ICPSR36654.v1 |
| Eurobarometer 2014 May-Apr | 10.3886/ICPSR36660.v1 |
| Eurobarometer 2014 Nov | 10.3886/ICPSR36663.v1 |
| Eurobarometer 2015 Mar | 10.3886/ICPSR36666.v1 |
| Eurobarometer 2015 May | 10.3886/ICPSR36667.v1 |
| Eurobarometer 2015 Nov | 10.3886/ICPSR36670.v1 |
| Eurobarometer 2016 Apr | 10.3886/ICPSR36673.v1 |
| Eurobarometer 2016 May | 10.3886/ICPSR36734.v1 |
| Eurobarometer 2016 Nov | 10.3886/ICPSR36875.v1 |
| Eurobarometer 2017 May | 10.3886/ICPSR36876 |
| Eurobarometer 2017 Nov | 10.3886/ICPSR37218 |
| Eurobarometer 2018 Mar | 10.4232/1.13154 |
| Eurobarometer 2018 Apr | 10.4232/1.13265 |
| Eurobarometer 2018 Oct-Nov | 10.4232/1.13289 |
| Eurobarometer 2018 Nov | 10.4232/1.13254 |
| Eurobarometer 2019 Mar | 10.4232/1.13318 |