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External Threat, Group Identity, and Support for Common Policies - The Effect of the Russian Invasion in Ukraine on European Union Identity

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Abstract

A major theory from social psychology claims that external threats can strengthen group identities and cooperation. This paper exploits the Russian invasion in Ukraine 2014 as a sudden increase in the perceived military threat for eastern European Union member states, in particular for the Baltic countries bordering Russia directly. Comparing low versus high-threat member states in a difference-in-differences design, I find a sizeable positive effect on EU identity. It is associated with higher trust in EU institutions and support for common EU policies. Different perceptions of the invasion cause a polarization of preferences between the majority and ethnic Russian minorities.

JEL-Codes: D700, F500, H700, N440, Z100.

Keywords: external threats, group identity, nation-building, trust, fiscal federalism, European Union, EU identity, Russia, Ukraine, Baltic.

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1 Introduction

A sufficiently strong group identity is a prerequisite for the functioning of modern states, for instance to establish joint institutions (Alesina and Giuliano, 2015) and support centralized policies and public good provision – common defense, foreign policy, or social security systems. But while an increasing number of empirical studies highlight the impact of identity on cooperation, conflict, fiscal transfers and growth (e.g. Akerlof and Kranton, 2000; Alesina, Reich, and Riboni, 2017; Gehring, 2019; Michalopoulos and Papaioannou, 2016), we know little about which aspects really matter in shaping group identities. This paper investigates a key hypothesis about identity formation from the psychological social identity literature empirically (Tajfel, Turner, Austin, and Worchel, 1979; Turner, Brown, and Tajfel, 1979). The idea is that external threats can be crucial in strengthening group identities (Giles and Evans, 1985) and foster support for common decision-making.

I am most interested in military threats posed by common enemies. This type of threat is a key phenomenon throughout the history of humankind, ranging back from tribes to nation-states. So far, however, the only scarce existing causal evidence about the origins of identities in real-world settings focuses on the effect of success in important sport events (Depetris-Chauvin, Durante, and Campante, 2019) and of repression (Dehdari and Gehring, 2019; Fouka, 2020). One reason is that studying the effect of existential threats is challenging, as it can often not be disentangled from the effect of conflict (Bauer, Blattman, Chytilová, Henrich, Miguel, and Mitts, 2016), serving in the military (Jha and Wilkinson, 2012), destruction (Dell and Querubin, 2017), or occupation. Existing correlational evidence in political science focusing on a relationship between the Cold War threat with presidential support and bipartisan consensus in the US finds inconclusive results (Meernik, 1993; McCormick and Wittkopf, 1990; Wolfe, 1984).

This paper exploits the Russian invasion in Ukraine in 2014 as a natural experiment providing exogenous variation in the military threat posed by Russia for eastern European Union (EU) member states that were under Soviet rule during the Cold War. I show that the perceived military threat was much more salient for Estonia and Latvia – the high-threat states – which feature a direct land border with Russia and a significant ethnic Russian minority population (see Laitin, 1998). This enables me to implement a difference-in-differences design, where treated and control group initially exhibit similar levels of and trends in EU identity. I select a short event window stopping before the potentially biasing impact of the refugee crisis in 2015, and show that there are no problematic compositional changes between treated and control group.

Using large-scale individual-level survey data from Eurobarometer, I show that the in-

creased external threat by Russia caused a significant increase in European Union identity. This effect is quite large, corresponding to more than half of the cross-country standard deviation. It is as large as the raw change in EU identity in Ireland following the Brexit decision, a big economic shock. The stronger identity does not seem to be purely instrumental, as it is not associated with perceived economic benefits, but with psychological attitudes like higher trust in EU institutions. An important consequence associated with this stronger group identity is a significantly higher willingness to support common EU policies.

The second part of the paper exploits group differences within the high-threat states between the majority population and ethnic Russian minorities. Examining the reactions of the two groups serves as an exemplary case to understand how foreign relations affect domestic politics and polarization. Using a detailed post-treatment survey in Latvia, I find that perceptions of the conflict in Ukraine differs strongly. While the majority population thinks of it as a Russian aggression, the Russian minority attributes the conflict to the EU, NATO and the United States. Accordingly, an overwhelming majority of Latvians considers Russia a critical threat, but only a tiny share of the Russian minority agrees. Thus, ethnic Russians do not experience an increased threat, but instead might perceive more EU integration as causing economic and political tensions with Russia.

Studying the heterogeneous treatment effects strengthens the results for the majority population, but reveals an increased polarization in preferences regarding supra-national integration. First, it is reassuring that the effect on identity is stronger for the majority, and insignificant for the minority who largely did not perceive a change in external threat. Second, there are no differences with regard to neutral economic assessments that are unrelated to a potential Russian threat. Third, trust of ethnic Russians in EU institutions decreases, as well as support for common EU policies – in line with the different perception of responsibility for the Ukrainian conflict. One explanation is that the Russian minority starts to perceive the EU as endangering their cultural identity and the region’s stability. These results by group thus further validate the plausibility of the threat’s effect on identity for the majority, and reveal how external events can import polarization through their effect on minorities.

The first contribution of this paper is to the emerging economics literature identifying causal sources of changes in identity using observational data. [Depetris-Chauvin et al. \(2019\)](#) show how shared experiences can foster a common national identity and reduce the risk of internal conflict, focusing on the effect of sport events. [Fouka \(2020\)](#) shows how repressive policies against an immigrant group in a foreign country can strengthen the identity of that group. [Dehdari and Gehring \(2019\)](#) document that repressive nation-building policies can contribute to the development of a stronger regional identity, and that this correlates with preferences against common central decision-making. The latter two contributions are similar

to the degree that the shared group experiences that they consider as a treatment also contain a threat. This paper, to the best of my knowledge, is the first to use a natural experiment that allows distinguishing the effect of an external threat from actual conflict or repression.

The second contribution is to the growing literature on nation-building policies (e.g., [Cantoni, Chen, Yang, Yuchtman, and Zhang, 2017](#); [Cantoni and Yuchtman, 2013](#)) as a prerequisite for cooperation and common policies, and their consequences. We can think of the external threat as reactivating historical memories ([Fouka and Voth, 2016](#)). [Ochsner and Roesel \(2017\)](#) show how historical negative experiences become salient when current events make them seem relevant again, and influence voting in Austria. My results can be seen as evidence reflecting a similar mechanism at a much larger scale. All eastern EU states had negative experiences with being under Soviet rule during the Warsaw Pact years, and these historical memories are reactivated by the Russian invasion in Ukraine.

Moreover, I contribute to a growing experimental literature showing the importance of group identities for decision-making (see review in [Kranton, 2016](#)). Among others, a common identity decreases destructive behavior and stimulates contributions to public goods ([Chowdhury, Jeon, and Ramalingam, 2016](#); [Charness, Cobo-Reyes, and Jiménez, 2014](#)). Because my paper restricts itself to analyzing stated preferences, an important insight from this literature is that group identity measured directly through questionnaires explain subjects behavior in coordination games well ([Attanasi, Hopfensitz, Lorini, and Moisan, 2016](#)). My results emphasize the external validity and relevance of the experimental studies linking identity to cooperation and trust within-groups. While identities can be based on deep-rooted historical factors, my study is evidence that not only experimental manipulations, but also real external shocks change identity in ways that directly influence preferences.

Finally, this paper contributes to the large historical and political science identity literature (e.g., [Anderson, 2006](#); [Cederman, 2001](#); [Weber, 1979](#)), as well as to the public economics and political economy literature about fiscal federalism and the size-of-nations ([Alesina and Spolaore, 1997](#); [Desmet, Le Breton, Ortuño-Ortín, and Weber, 2011](#); [Dreher, Gehring, Kotsoyiannis, and Marchesi, 2017](#); [Gehring and Schneider, 2020, 2018](#)). For a long time, economist assumed preferences about the vertical allocation of power in multi-level governance systems as fixed or at least pre-determined. Understanding how identity affects preferences is a crucial aspect to decide about optimal institutional design and policy choices. In the European Union specifically, questions about further integration are at the core of the political and academic debate ([Dolls, Fuest, Heinemann, and Peichl, 2016](#)). Heterogeneous preferences ([Alesina and Wacziarg, 1999](#)) and a weak common EU identity ([Ciaglia, Fuest, and Heinemann, 2018](#)) are reasons why some functions that are normally centralized remain the responsibility of lower-level units ([Alesina, Angeloni, and Schuknecht, 2005](#)). This study

documents how exogenous external events that foster the feeling of belonging to a joint group can lead to a meaningfully stronger identity, and increase support for common centralized policies in federal systems. However, they also hint at the potential of external conflicts to trigger polarization within heterogenous states.

2 Empirical design and background

2.1 External threats, the EU and the Ukraine crisis

When thinking about the history of nation-states, the role of external threats and common enemies is often regarded as an important factor uniting heterogeneous regions to form federations and more centralized nation-states. Montesquieu remarks that republics, as voluntary associations of sub-groups and individuals, require a constant fear of an external threat to hold them together (Montesquieu, 1777). Similarly, the sociologist Georg Simmel states in his seminal work that heterogeneous groups "will easily break apart unless a danger, shared by all, forces them together" (Simmel, 2010).

The foundation of Germany is an often cited historical example for the relevance of this mechanism. The first German chancellor Otto von Bismarck reportedly initiated the Franco-Prussian war against France in 1870 partly to unite the German states against a common enemy, and use the strengthened German identity to found the German nation-state (Wawro, 2005). But do we really know whether it was the threat posed by France that was causing a stronger perceived German identity and allowed the foundation of a common state?

Identifying the effect of an existential external threat in a real-world setting is empirically extremely challenging. First, it is difficult to disentangle the effect of a change in threat from, for instance, the effect of conflict (Bauer et al., 2016). The "treatment" conflict consists of an external threat, but this is inevitably combined with, among others, the act of actually collaborating to fight the common enemy. Whether it is this experience of fighting in an army (Jha and Wilkinson, 2012) or the hypothesized threat that cause a stronger identity and support for collaboration is unclear. Similarly, studying identity in Ukraine itself after the Russian invasion would conflate threat with occupation. It is for those reasons that we know very little about the effect of external threats on group identities.

Second, causal identification requires an exogenous shock that changes threat perception, as well as suitable counterfactual units that are not or to a lesser degree exposed to the shock. Because identities are context-dependent, the reaction to an external shock might be as well. Hence, treatment and control group should ideally be comparable with regard to socio-economic characteristics. Moreover, it is less problematic to examine the effect of a

perceived shock of differing strength on the same existing identity in different areas. This paper satisfied these conditions by analyzing the EU a federal system where all lower-level units possess an existing joint identity, but the increase in the external threat caused by an exogenous shock is higher for some than for others.

The Ukraine crisis provides the chance to exploit the differential effect of a credibly exogenous, unexpected shock with a suitable treatment and control group. The eastern EU states were connected to Europe in some way or the other for centuries, so that there is a pre-existing feeling of being European. But while citizens possess an EU identity, from a historical perspective – and for instance compared to the United States – it is still developing and in many areas not yet strong enough to support common policies at the central level. Thus, a shock can lead to a change in identity that can have a meaningful impact on the actual likelihood of implementing common policies. The research question is thus not whether the external threat is creating an EU identity, but whether it strengthens it.

All eastern member states are also aware of the negative aspects of Russian rule (see [Ochsner, 2017](#)), based on half a century in the Warsaw Pact until the Soviet Union’s dissolution in 1991 ([Figure 1a](#)). In 2004, ten eastern states joined the EU, so they had been members for about a decade in 2014.¹ The invasion in Ukraine can be thought of as reactivating the fears from the historical experiences with Russia, while it is exogenous to domestic events and not (yet) associated with actual conflict or destruction in the member states themselves.

Before the invasion in 2014, the Russia-EU relations had been rather stable and non-violent for a considerable amount of time. Nonetheless, the question of whether Ukraine should be associated more closely with the EU in the future was creating tensions, as Russia interpreted the EU’s approach as hostile interference endangering its influence over the region. After Viktor Yanukovich, the Russian-backed president was forced to resign following the Maidan-revolution, the pro-European opposition took over. Starting on February 20th 2014h, Russian forces invaded Crimea, culminating in the formal annexation on March 18th. This was a huge shock: the first Russian foreign intervention in this part of the World since 1968 and the first forceful annexation since WW2 in Europe. As the Economist describes, eastern EU member states perceive further Russian military actions as a latent threat to their security and territorial integrity, in particular the Baltic states.²

¹ Questions of identity and a potential centralization of policies at the EU level are frequent discussions in European politics and media. There are fierce discussions whether the EU should be regarded as a federal nation-state or a federation of nation-states. We abstain from this discussion, and simply regard it as a multi-level federal governance system, which features multiple layers of government – regional, member state, EU – and nested identities associated with these levels.

² See <https://www.economist.com/briefing/2014/03/06/sixes-and-sevens>.

2.2 Identity and its measurement

I define identity as the perceived homogeneity in preferences and values between an individual and a group. This is similar but not identical to the preference heterogeneity, which is an important aspect determining support for a common state in size-of-nation models (e.g., [Alesina and Spolaore, 1997](#); [Desmet et al., 2011](#)). As heterogeneity in actual preferences is larger within than between groups ([Desmet, Ortuño-Ortín, and Wacziarg, 2017](#)), objective differences alone cannot explain a world with strong existing group identities. Instead, I think of identity as based on objective attributes – like ethnicity, regional origin, mother tongue, and cultural aspects – but the extent to which people identify with a group depends on the weights they assign to the attributes they share with other group members compared to those that differ. As in [Sen \(2007\)](#), identity thus defined is context-dependent, and changes conditional on the environment.³ Shocks to the environment – the external shock posed by the Russian invasion – affect perceived identity by changing the weights assigned to shared vs. oppositional attributes.

I measure this perceived group identity using three types of direct questions in bi-annual surveys conducted in all EU member states by Eurobarometer. Measuring group identity directly explains behavior in coordination games well ([Attanasi et al., 2016](#)). Outside the lab, prior research shows that perceived identity measured with such questions is associated with revealed identity measures like voting behavior ([Dehdari and Gehring, 2019](#)) and internal conflict ([Depetris-Chauvin et al., 2019](#)). Regarding measures associated with identity, for my research question I am mainly interested in whether an increase in perceived common identity is associated with higher expressed support for common policies.

One needs to consider the instrumental character of common policies and identity to understand the mechanisms behind potential effects. People in high-threat states could expect a higher pay-off from common policies, and because of that express a stronger EU identity. While this would be a meaningful change in identity as defined above, the experimental literature suggests that a causal pathway from strengthening identities to more support for common actions (see overview in [Kranton, 2016](#)) seems more likely. To investigate the nature of a potential change in identity, I also estimate the effect on psychological attitudes – most importantly trust measures – in contrast to perceptions of economic benefits associated with the EU. If these psychological attitudes were also changed, this would be an additional sign that EU identity is changed not only instrumentally, but also for psychological reasons.⁴

³ Experiments show that even groups created by emphasizing meaningless common markers have behavioral consequences, but less consequential ones than actual group identities ([Chowdhury et al., 2016](#)).

⁴ Respondents in member states that depend more on EU protection might also overstate their identity in an attempt to make protection in case of a crisis more likely. I find this unlikely, as it requires a high level of sophistication and Eurobarometer does not actively communicate its association with EU institutions.

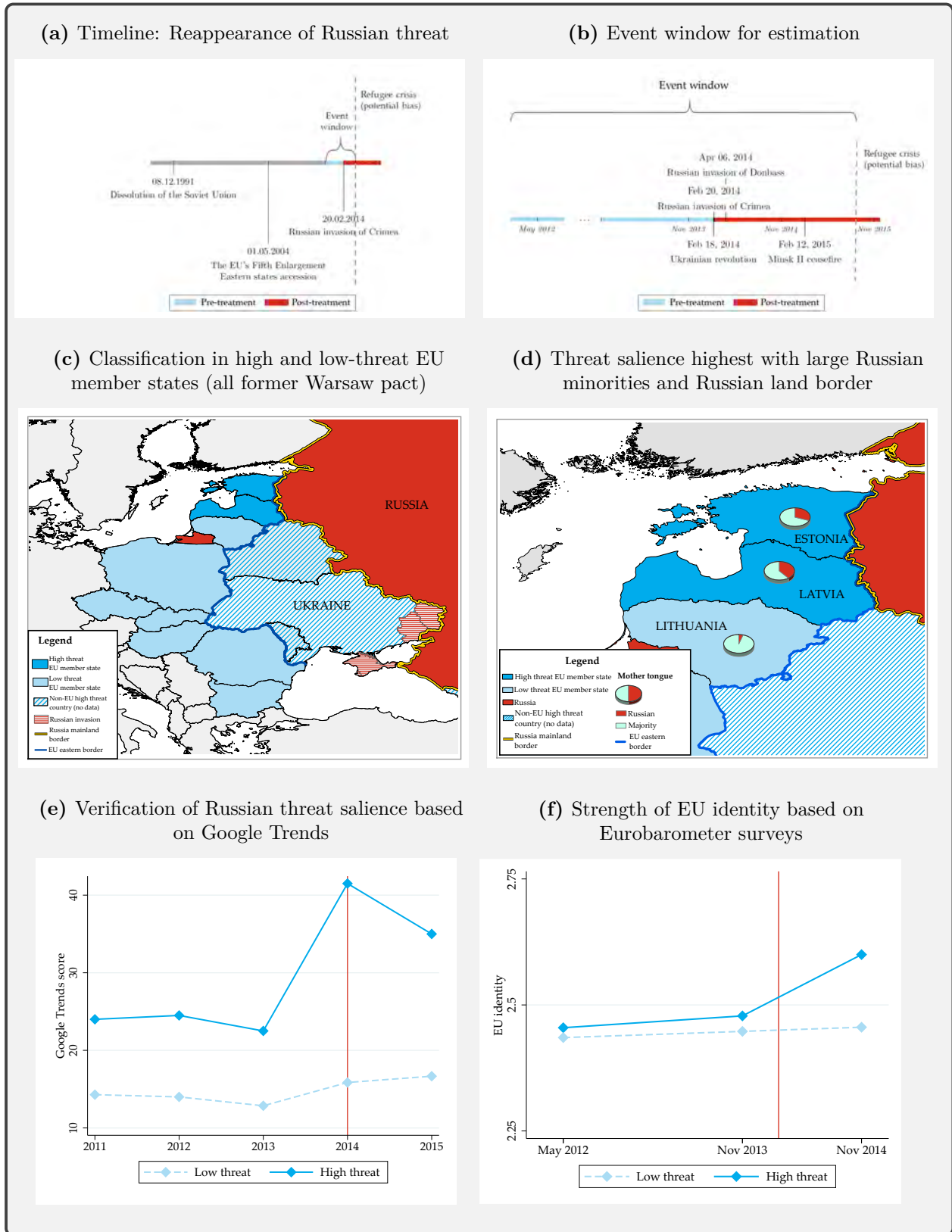


Figure 1: The effects of the increased Russian threat on EU identity

Notes: Sources of Figure 1d is identified based on Eurobarometer. Figure 1e is based on Google Trends results for the interest in the topic "Russian Armed Forces" by member state (interest in Russia=100).

2.3 Identification through differences in threat intensity

I implement a simple and transparent difference-in-differences approach, exploiting the fact that the Russian threat was more salient in Estonia and Latvia - the high-threat states – than in the other eastern European Union (EU) member states - the low-threat states. High-threat states differ in two main dimensions. First, they have a land-border with mainland Russia (Figure 1d). Second, the two states feature large ethnic Russians minority groups (Figure 1d). At the same time – as explained above – all states are former Warsaw pact members that accessed the EU at the same time. Figure 1c distinguishes low-threat states in light blue from high-threat states in darker blue.

To validate the two logical arguments about the higher threat perception, I turn to online-based proxies for the salience of the threat posed by a potential Russian invasion. To illustrate the perceived severity of the shock in general, Figure B.1 shows a large spike in overall google search trends for words related to "Russian military" after the Crimea invasion. Figure 1e shows a larger increase in google searches for the topic "Russian military forces" in high-treat states. Hence, these media-based measures highlight the increased threat, and – in line with the logical arguments based on geography and Russian minority populations – show that the increase in the perceived threat was stronger in the high-threat states.⁵

To measure EU identity, economic and psychological attitudes, as well as support for common EU policies, I use individual-level data from the standard Eurobarometer survey. These regular Eurobarometer surveys are conducted twice a year – in May and November – in all member states, and comprise a representative sample (about 1000 face-to-face interviews) for each state. Some questions are asked every time, and others only once a year. My main measure *EU identity* asks how attached the respondent is to the EU on a 4-point Likert scale, the most common survey measure of identity. *Sense of EU citizenship* is an alternative framing of the same question type, whereas *European vs. national identity* weighs European against national identity. This latter question can be problematic as a stronger EU identity does not have to come at the cost of a weaker national identity (Gehring, 2019), which is why I prefer *EU identity* as my main measure.

To estimate a causal effect, I have to assume that without the Russian invasion the trends in EU identity would have developed the same way in low and high-threat states. There are two pre-treatment observations for *EU identity* prior to 2014 that I use to assess pre-trends. Figure 1f illustrates that prior to 2014, the levels of EU identity were similar in

⁵ The only other country with a non-negligible Russian minority is Lithuania. However, the Russian minority in Lithuania is significantly smaller and for that reason the survey data does not allow me to identify ethnic Russians. Nonetheless, subsection I.1 shows that our results are robust to assigning Lithuania to the high-threat group.

low-and high-threat states, and the trends indistinguishable.

In addition to common trends, my DiD design implicitly assumes that events after the Russian interference in Ukraine did not affect identity differently in low-versus high-threat states. The most obvious potentially biasing event is the refugee crisis in 2015, which dominated the European public discourse. In particular, it led to tensions between EU institutions and eastern member states like Hungary and Poland. As those are in the control low-threat group, this could bias my estimates towards finding a relatively stronger EU identity in the high-threat states. For that reason, my event window for the main specification ends before summer 2015 (this turns out not to be decisive). (XXX link to other potential factors)

Finally, changes in the composition of the population in high- versus low-threat states could bias the estimate. By restricting the event period as outlined above, the potential for drastic compositional changes is low. [Table A.5](#) shows the balancedness in levels and trends over the event period. There are no significant trend differences for all except one aspect. High-threat states seem to age somehow faster, potentially due to higher out-migration. Generally, younger people have a stronger EU identity, so this would bias against finding a positive effect. To address this and other smaller compositional changes, all specifications control for socio-demographic factors like age, education, city size, and labor market status. With regard to a potential influence of age specifically, [Table D.2](#) finds a consistent effect across age groups.

Looking at EU identity after the Ukraine shock, [Figure 1f](#) suggests a clear increase in the high-threat states. I analyze this systematically using the following DiD equation

$$y_{i,j,t} = \beta_0 + \beta_1 HighThreat_i \times D_t^{2014} + X'_{i,t}\theta + X'_{c,t}\eta + \delta_i + \lambda_t + \epsilon_{it}$$

where $y_{i,t}$ is the outcome for individual i in country j in year t , i.e. their response to a particular survey question. $High_Threat_i$ is a dummy variable equaling 0 for low-threat states, and 1 for Estonia and Latvia. D_t^{2014} equals 0 prior to the treatment, and 1 afterwards. The coefficient of their interaction, β_3 , then measures the treatment effect, the impact of the increased Russian threat on EU identity. $X_{i,t}$ is a set of individual characteristics such as gender, age, education level, labor market status and Russian ethnicity, $X'_{c,t}$ captures country characteristics like GDP or inflation to control for potentially biasing economic shocks. State (δ_i) and year (λ_t) fixed effects capture state- and year-specific factors, including the main terms forming the interaction.

[Table A.1 - A.3](#) provide question texts and availability of questions by date. [Table A.4](#) shows descriptive statistics. To ease interpretation all outcomes $y_{i,t}$ are standardized

3 Results

3.1 Main results

Table 1 shows the main results for my preferred measure *EU identity*. For comparison with the DiD estimates, column 1 shows that using a simple pre/post comparison within the high-threat states, the increased threat correlates with an increase in EU identity of 15.3% of a standard deviation. Of course, without a control group this time-series analysis could be biased by all kind of omitted time-variant factors. Columns 2 to 4 show that the causal estimates from the DiD specification turn out to be very similar in size and significance. Column 2 conducts the simplest possible DiD estimation, adding only a high-threat dummy variable and its interaction with post-treatment. Column 3 is a slight variation, using state and time fixed effects, and column 4 adds lagged state-year-specific control variables. The point estimates change only very little, and always remain highly statistically significant. The effect size in column 4 is 0.157, with a p-value smaller than 0.01.

Table 1: DID results: EU identity

	(1)	(2)	(3)	(4)
	EU identity	EU identity	EU identity	EU identity
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value
High threat × Post-treatment		0.139 (0.039) [0.001]	0.135 (0.038) [0.001]	0.157 (0.053) [0.004]
Post-treatment	0.153 (0.027) [0.000]	0.018 (0.029) [0.533]		
Country FE	yes	no	yes	yes
Time FE	no	no	yes	yes
Country characteristics	no	no	no	yes
Adj. R-Squared	0.07	0.04	0.07	0.07
N	5680	25870	25870	25870

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). Column 1 shows the pure time-variation, columns 2 - 4 the DiD coefficients (High-Threat dummy not displayed in column 2). *EU identity* is standardized with mean 0 and variance 1. All regressions control for individual characteristics including gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. Member state characteristics include GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held. The event period covers the Eurobarometer waves spring 2012 until autumn 2014.

Figure 2 provides results for the alternative identity measures, and in three additional categories. The first additional category of results are *Psychological attitudes* towards the EU, a category to which I assign measures of trust in EU institutions and feelings whether

a state's future lies within the EU. The second category *Economic perceptions* serves the purpose of a placebo. It contains perceptions of economic benefits from supra-nationalism in general and of the European Union in particular, which should not or to a lesser extent be affected by the rise of an external threat. The third category comprises measures about *Political support* for common group decision-making and policies at the central EU level, which I expect to increase with a stronger common identity.

On the alternative identity measures, it is very reassuring that the results are very similar in sign and significance, even for the question making respondents decide between European and national identity. This further verifies that the European Union as the higher-level identity is the right reference group corresponding to a threat of the size of Russia – not national identities of small states. [Figure A.1](#), showing the distribution of answers pre- and post-treatment, indicates that the increase in identity is driven by a shift of respondents towards expressing a stronger identity across the whole distribution.

The results on *Psychological attitudes* confirm that the changes in identity are not solely a reaction or adjustment to higher benefits from certain EU policies. There are positive effects for trust in the European Union in general, in the European Parliament and the EU Commission, and for whether the country should face the future within the EU. Only the first coefficient is clearly statistically significant, but – looking ahead to results from the next sections – all turn out to be significant and positive for the majority population.

Regarding *Economic perceptions*, the placebo measures, I find no significant differences. Neither do treated respondents describe the growth effects of globalization in general more often as positive, nor do they believe more often that the EU lowers the cost of living, makes doing business easier or lowers unemployment.

Finally, the *Political support* results provide clear evidence that – in line with theoretical expectations from size-of-nation models – the stronger common EU identity goes along with higher support for a common defense and foreign policy at the central EU level. Those two policies are directly related to the Russian threat, as they can contribute to better protection of the high-threat states.⁶ However, I find an equally large increase in support for a further enlargement of the EU, a policy propagated by the EU Commission that is less directly related to a potential benefit of the high-threat states.⁷

⁶ Given that cooperation is necessary to react when facing an enemy, stronger support for cooperation is plausibly one of the major functions of a stronger sense of identity from an evolutionary perspective.

⁷ Unfortunately Eurobarometer does not ask consistently about other policies during the event window.

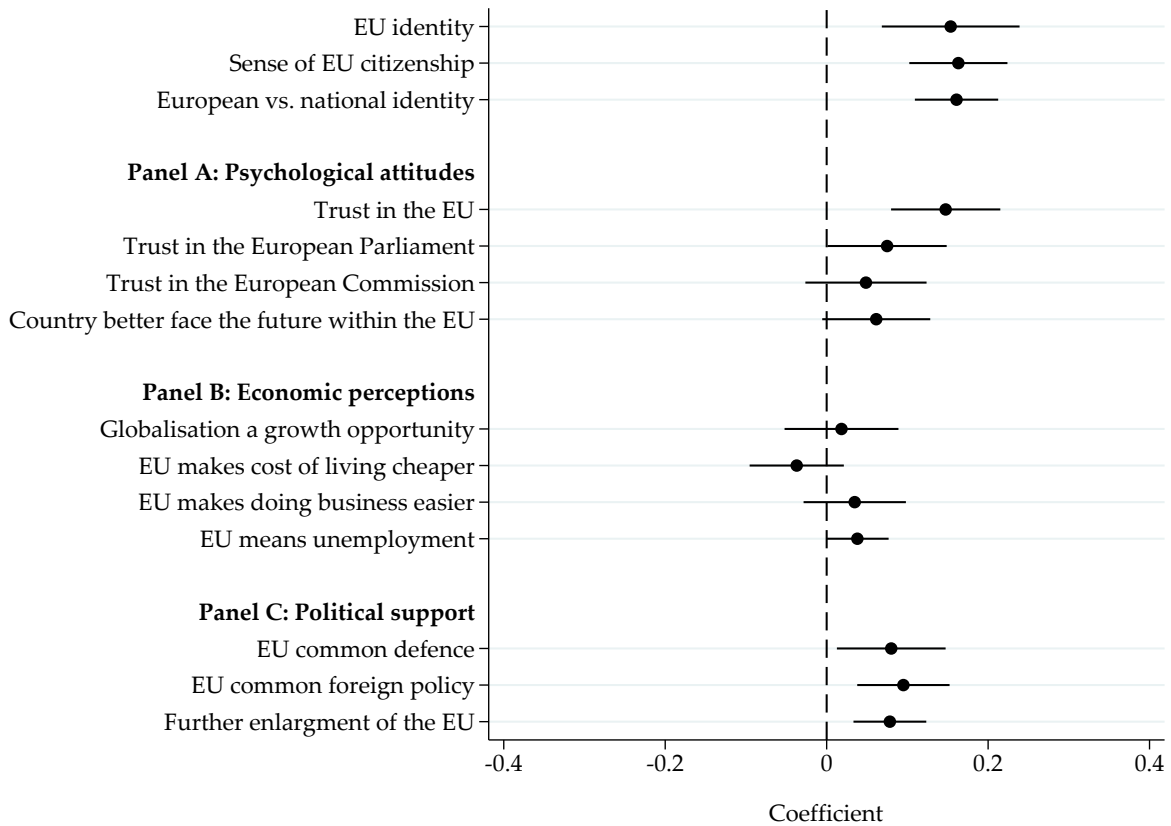


Figure 2: Mechanisms and consequences

Notes: Figure displays the DiD coefficient together with its 90% confidence interval, based on standard errors clustered at the regional level. All outcomes are standardized with mean 0 and variance 1. Regressions are based on the specification equivalent to [Table 1](#), column 4, and include the same individual and state-level control variables plus state and time fixed effects. The event period covers the Eurobarometer waves autumn 2011 until spring 2015. Number of observations varies between 25,870 and 71,131 based on answer rate and frequency of including individual questions. Detailed results in [Table E.1](#).

3.2 Majority versus Russian minority

3.2.1 Differences in perceptions of threat and Ukraine conflict

One fascinating aspect of studying Estonia and Latvia as high-threat states are their large Russian minorities (discussed in detail in [Laitin, 1998](#)). Due to their importance, Eurobarometer records identified Russians origin in these two states. Ethnic Russian groups matter with regard to a potential Russian threat, among others, because the Russian government publicly claims a responsibility for those groups in neighboring countries. The minorities have been a source of constant tensions since the fall of the iron curtain, often related to fears of Russia's influence and doubts about the loyalty of the minority citizens among the majority.

Minority attitudes towards Russia and the EU are ambiguous. Living standards are considerably higher in Latvia and Estonia than in Russia, and the possibility of working in richer Western European states as part of the single market is an attractive option. Hence, keeping strong ties with Russia might seem beneficial to the minority, but a potential annexation by Russia not necessarily. At the same time, especially the older age cohorts often speak only Russian, and consumption of Russian media is prevalent in minority areas.

A detailed Latvian political survey conducted in 2014 by Rikkyo University allows us to better understand different perceptions of the Ukrainian conflict and the Russian threat by the minorities compared to the majority (Nakai, 2014). First, the majority overwhelmingly blames Russia for the conflict in Ukraine, whereas Russians emphasize the contribution of the Ukraine itself or that of the EU, NATO, or the United States. Moreover, the perception of the external threat posed by Russia differs strongly. While a large share of the majority population agrees on the threat posed by Russia, an overwhelming share of Russian minority members rejects the notion of an actual threat. Moreover, a smaller share of ethnic Russians think of themselves as in the first place being Latvian, and fewer claim to be proud to be Latvian.

This yields three expectations for the Russian minority. First, no or only a weak positive effect on EU identity, as there is barely an increase in the perceived external threat. Second, decreasing trust in European actors and institutions, which are viewed as responsible for the Ukrainian conflict. Third, a decrease in support for common EU policy making. Ethnic Russian do not necessarily want to become a part of Russia, but they have an incentive to avoid EU policies that they fear create a conflict between Russia and the European Union.

3.2.2 Heterogenous treatment effects majority vs. Russian minority

The variation of treatment effects depending on being ethnic Russian is obtained by estimating the following triple-differences equation

$$y_{i,j,t} = \beta_0 + \beta_1 HT_j \times D_t^{2014} + \beta_2 RU_i + \beta_3 HT_j RU_i + \beta_4 D_t^{2014} RU_i + \beta_5 HT_j \times D_t^{2014} \times RU_i \\ + X'_{i,t} \theta + X'_{c,t} \eta + \delta_i + \lambda_t + \epsilon_{it}$$

where RU_i is a dummy variable equal to 0 if a respondent belongs to Russian minority and 0 otherwise. The following coefficient plots show the marginal treatment effects for the majority population and the Russian minority.⁸

⁸ Note that Eurobarometer only allows identifying ethnic Russians in Latvia and Estonia. Hence, the implicit assumption when running this estimation is that there are 0 Russians in the low-threat group. This is not exactly true, but their shares are negligible compared to the high-threat group. The marginal effect on Russians is then $\beta_1 + \beta_5 \times 1$.

The results in **Figure 4** are in line with the expectations. First, the stronger EU identity and citizenship feeling are indeed solely driven by the majority population, whereas the effect on the Russian minority is insignificant. Second, we observe an increased polarization. There are drastic differences between the majority and Russian minority regarding the *Psychological attitudes*. Ethnic Russian trust in all EU institutions drops significantly. At the same time, it is reassuring that we see no systematic significant differences for *Economic perceptions*, the placebo-like measures.

Third, the effect on support for common EU policies again reflects a polarization in preferences. Regarding a common defense and foreign policy, as well as regarding the enlargement of the EU – both measures that would almost certainly lead to more tensions with Russia in the future – the effects are negative and point in the opposite direction than for the majority.

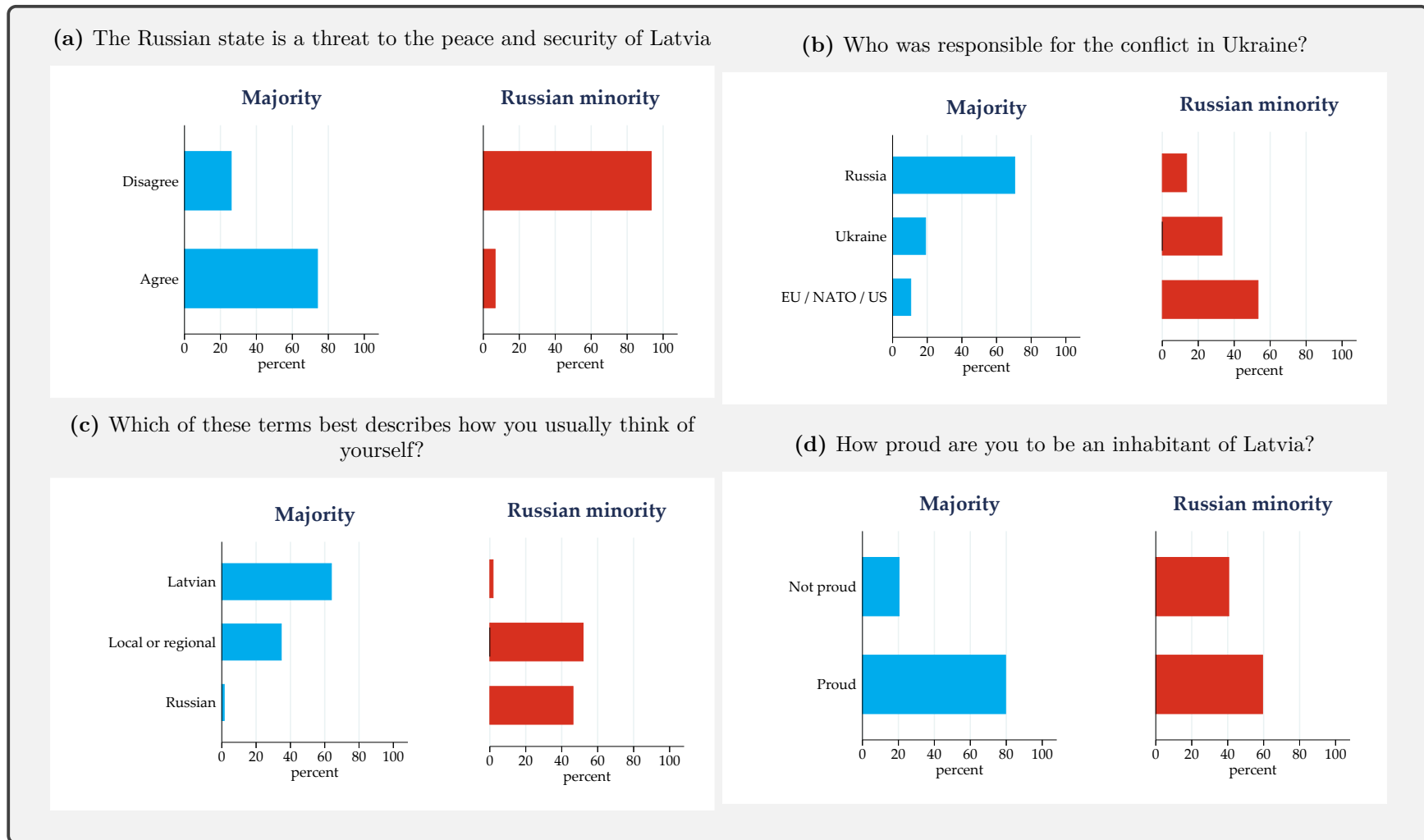


Figure 3: The variation of public attitudes depending on the mother tongue

Notes: Figure 3a presents the percentage distribution of answers given by Latvian-speaking respondents to the following question: "Tell me about each of the statements do you totally agree, rather agree, neither agree nor disagree, rather disagree or totally disagree with the following statement: The Russian state is a threat to the peace and security of Latvia". Figure 3b shows percentage distribution of answers to the following question: "Who do you think is mostly to blame for the origin of conflict in Ukraine?". Figure 3c shows percentage distribution of answers to the following question: "Which of these terms best describes how you usually think of yourself?". Figure 3d shows percentage distribution of answers to the following question: "How proud are you to be an inhabitant of Latvia?".

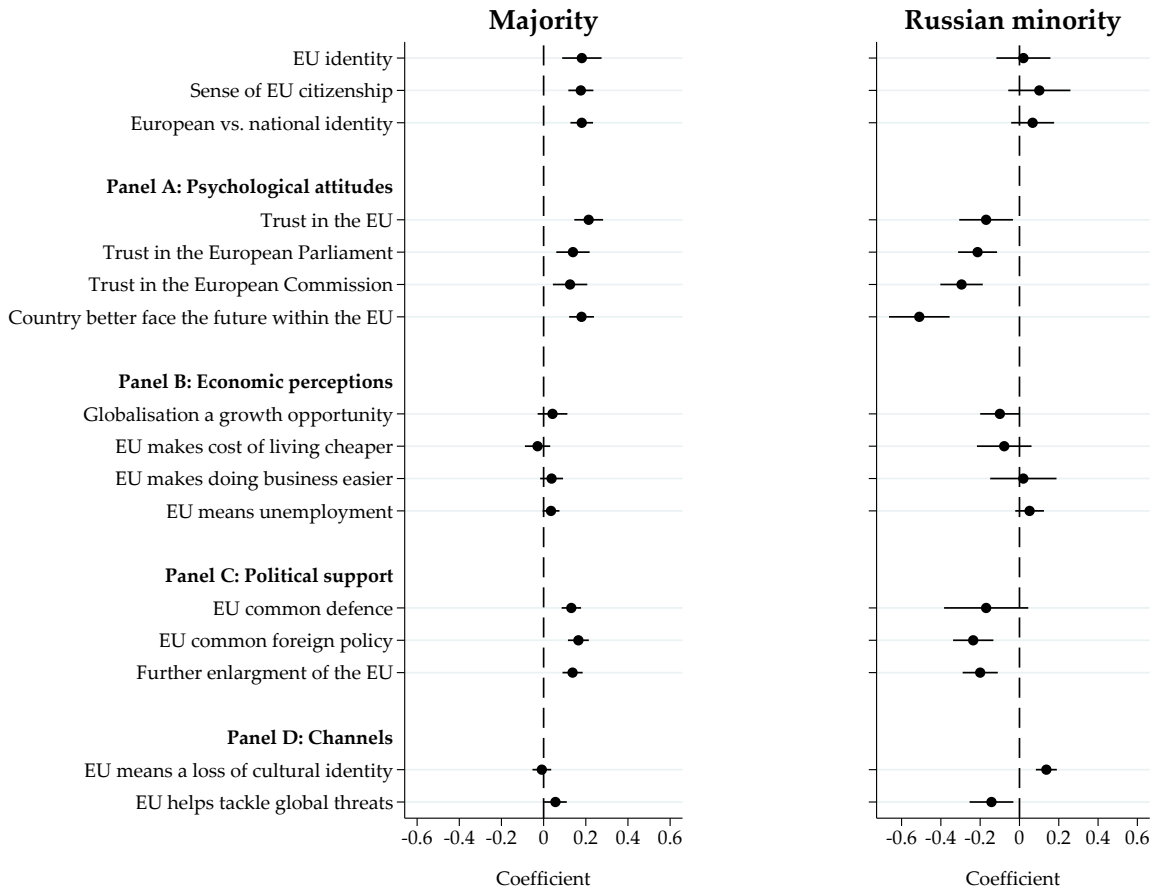


Figure 4: Majority vs. Russian minority

Notes: Figure displays the DiD coefficient together with its 90% confidence interval. All outcomes are standardized with mean 0 and variance 1. Standard errors are clustered at the regional level. Regressions are based on the specification equivalent to [Table 1](#), column 4, and include the same individual and country-level control variables plus state and time fixed effects. We add the interaction of treatment period and Russian language of the questionnaire (available only in high-threat EU member states) to analyse the variation of the effect depending on the language of the questionnaire. The panel on the left shows the effects for majority and the panel on the right shows the effects for Russian minority (linear combination of respective coefficients). The event period covers the Eurobarometer waves autumn 2011 until spring 2015. Number of observations varies between 25,870 and 71,131 based on answer rate and frequency of including individual questions. The coefficients in Panel A and C are also statistically significantly different. Detailed results in [Tables E.3](#) and [E.4](#).

3.3 Robustness

The results are robust to estimating standard errors in different ways. Out of nine former Warsaw Pact control member states, $2/9 = 22.2\%$ are "treated". Thus, the share of treated units is less a challenge than the small number of member states. For that reason, the main

results cluster at the first-order sub-national region level. [Table D.1](#) shows that the results are robust to all plausible alternative clustering options. Most importantly, they are robust to clustering at the member state level using a wild-cluster bootstrap approach, which has been shown to work well even with few clusters ([Cameron and Miller, 2015](#)).

[Table D.4](#) shows that the results are not driven by specific states in the control group, leaving out one state at a time. [Section I.1](#) shows that the results are robust to assigning Lithuania – which also belonged to the Soviet Union and has a (much smaller) Russian minority – to the high-threat group. [Figure E.1](#) runs a specification with two lead effects, which both turn out insignificant. [Table H.1](#) illustrates that Eurozone membership is not biasing the results by using a longer time period and controlling for Euro adoption.

[Figure E.2](#) shows that national identity and trust in the national government is not affected differentially for the majority and Russian population. This further supports that the decisive identity that is triggered by the Russian threat is the identity as European Union citizen, not as a specific (small) state member. [Table G.2](#) shows a positive conditional correlation between a stronger EU identity and support for common EU policies.

4 Conclusion

These results are novel contributions to the emerging economic literature on the origins of group identities, as well as to the existing broader social science literature. Within the emerging economics literature using observational data ([Depetris-Chauvin et al., 2019](#); [Dehdari and Gehring, 2019](#); [Fouka, 2020](#)), they contribute to our beginning understanding of how important events are able to influence identity and associated preferences in the real world. The results also provide an empirical validation of the importance of the threat mechanism, which was emphasized theoretically and tested experimentally in social psychology and behavioral economics. They show that not only social threats, but also real military threats – hard to emulate in an experiment – have a sizable and consistent effect using a large sample. The estimations use a simple, but transparent and effective identification strategy, exploiting differences in threat perception and the timing of the Eurobarometer surveys.

The first main result is that the external military threat posed by Russia causes a significant increase in common European Union identity. This is, to the best of my knowledge, the first causal non-experimental evidence that allows disentangling the effect of an external threat from other events like war, fighting ([Jha and Wilkinson, 2012](#)) or occupation. The effect is also of a meaningful size. To put it into perspective, the increase accounts for about 2/3 of the standard deviation between EU member states in the cross-section.

The second main result is that a stronger common group identity goes along with more

trust in common institutions and higher support for common centralized policies. The fact that trust in common institutions also increases significantly signals that the increase in identity is not only caused by a perceived higher benefit from EU membership, but also reflects a psychological change in people's identity. This is a crucial insight for understanding nation-building and the stability of nations (Alesina and Spolaore, 1997; Fearon and Laitin, 2003), as well as the allocation of power in federal systems (Dreher et al., 2017; Rodden, 2004). It also matters more broadly to understand the role of group identity for cooperation within groups (Alesina and La Ferrara, 2005; Ferrara, 2003), support for common institutions (Alesina and Giuliano, 2015) and redistribution.

The third main result concerns the distinction between the majority members of the Baltic states, and the Russian minority members. In line with the notion that Russia is not perceived as an integral threat to the minority's identity, the Russian invasion in Ukraine does not affect EU identity for that subgroup. However, the external threat by Russia leads to a polarization in attitudes and preferences about common group policies at the EU level. Instead of increasing, trust in common institutions and support for common policies drop within the minority – potentially creating a conflict between minority members' Russian and EU identity. This provides novel evidence how events in foreign countries can potentially "import" polarization and disagreement between domestic sub-groups that support different sides in the foreign conflict, an interesting avenue for future research.

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Appendix A Sources and descriptive statistics

Table A.1: Variable descriptions (i.)

Variable	Question	Categories/Scale	Source
<i>DID Variables</i>			
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
<i>Dependent Variables</i>			
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; standardized with mean 0 and standard deviation 1	Eurobarometer 2012(May), 2013(Nov), 2014(Nov), 2015(Nov)
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; standardized with mean 0 and standard deviation 1	Eurobarometer 2012, 2013, 2014, 2015
European vs. 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; standardized with mean 0 and standard deviation 1	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; standardized with mean 0 and standard deviation 1	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; standardized with mean 0 and standard deviation 1	Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015
EU positive result: peace	"Which of the following do you think is the most positive result of the EU? Peace among the Member States of the EU"	1 = marked; 0 = not marked; standardized with mean 0 and standard deviation 1	Eurobarometer 2012, 2013, 2014, 2015
Country better face the future within the EU	"Please tell me to what extent you agree or disagree with each of the following statements: (OUR COUNTRY) could better face the future outside the EU"	1 = totally agree; 2 = tend to agree; 3 = tend to disagree; 4 = totally disagree; standardized with mean 0 and standard deviation 1	Eurobarometer 2012(Nov), 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; standardized with mean 0 and standard deviation 1	Eurobarometer 2012, 2013, 2014, 2015

Notes: Description of survey questions from the Eurobarometer. 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.

Table A.2: Variable descriptions (ii.)

Variable	Question	Categories/Scale	Source
<i>Dependent Variables</i>			
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; standardized with mean 0 and standard deviation 1	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); standardized with mean 0 and standard deviation 1	Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015
Support the 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; standardized with mean 0 and standard deviation 1	Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015
Support the 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; standardized with mean 0 and standard deviation 1	Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015
Support 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; standardized with mean 0 and standard deviation 1	Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015
Support EU common currency	"Please tell me for each statement, whether you are for it or against it: a European economic and monetary union with one single currency, the euro"	1 = for; 0 = against; standardized with mean 0 and standard deviation 1	Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015
EU means a loss of cultural identity	"What does the EU mean to you personally? (multiple answers possible)"	1 = Loss of our cultural identity (marked); 0 = Loss of our cultural identity (not marked); standardized with mean 0 and standard deviation 1	Eurobarometer 2011(Nov), 2012, 2013, 2014, 2015
EU helps tackle global threats	"Please tell me to what extent you agree or disagree with each of the following statements: the EU helps tackle global threats and challenges"	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)

Notes: Description of survey questions from the Eurobarometer. 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.

Table A.3: Variable descriptions (iii.)

Variable	Question	Categories/Scale	Source
<i>Control Variables</i>			
Age	"How old are you?"		Eurobarometer
Gender: female	"Gender"	1 = female; 0 = male	Eurobarometer
Rural area or village	"Would you say you live in a...? Rural area or village"	1 = marked; 0 = not marked	Eurobarometer
Small or middle sized town	"Would you say you live in a...? 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
Retiree	"What is your current occupation?"	1 = retired or unable to work through illness; 0 = else	Eurobarometer
Labor market status: employed	"What is your current occupation?"	1 = employed or self-employed; 0 = else	Eurobarometer
Labor market status: unemployed	"What is your current occupation?"	1 = unemployed or temporarily not working; 0 = else	Eurobarometer
Labor 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
Language of the questionnaire: Russian		1 = Russian language of the questionnaire; 0 = else	Eurobarometer
GDP per capita	GDP per capita (constant 2010 US\$)		World Bank
Inflation rate	Inflation, consumer prices (annual %)		World Bank
Youth unemployment rate	Unemployment, youth total (% of total labor force ages 15-24) (modeled ILO estimate)		World Bank
Legislative election held in the 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 control variables.

Table A.4: Descriptive statistics

	Obs.	Mean	Std. Dev.	Min.	Max.
DID Variables					
High threat	73308	0.22	0.41	0.00	1.00
Post-treatment	73308	0.38	0.48	0.00	1.00
Dependent Variables					
EU identity	26629	2.46	0.86	1.00	4.00
Sense of EU citizenship	63327	2.72	0.94	1.00	4.00
European vs. national identity	53863	0.56	0.50	0.00	1.00
Trust in the EU	64223	0.54	0.50	0.00	1.00
Trust in the European Parliament	62315	0.61	0.49	0.00	1.00
Trust in the European Commission	59218	0.60	0.49	0.00	1.00
Country better face the future within the EU	48225	2.88	0.93	1.00	4.00
Globalisation a growth opportunity	51079	2.65	0.82	1.00	4.00
EU makes cost of living cheaper	40291	2.17	0.87	1.00	4.00
EU makes doing business easier	39487	2.78	0.83	1.00	4.00
EU means unemployment	73308	0.13	0.34	0.00	1.00
Support the EU common defence	67599	0.87	0.34	0.00	1.00
Support the EU common foreign policy	65922	0.78	0.41	0.00	1.00
Support further enlargement of the EU	63375	0.63	0.48	0.00	1.00
Support EU common currency	67023	0.58	0.49	0.00	1.00
EU means a loss of cultural identity	73308	0.10	0.29	0.00	1.00
EU helps tackle global threats	40015	2.79	0.79	1.00	4.00
Control Variables					
Age	71131	45.44	17.93	15.00	97.00
Gender: female	71131	0.53	0.50	0.00	1.00
Rural area or village (ref. level)	71131	0.34	0.47	0.00	1.00
Small or middle sized town	71131	0.36	0.48	0.00	1.00
Large town	71131	0.30	0.46	0.00	1.00
Education level 1 (ref. level)	71131	0.10	0.30	0.00	1.00
Education level 2	71131	0.53	0.50	0.00	1.00
Education level 3	71131	0.37	0.48	0.00	1.00
Marital status: single	71131	0.36	0.48	0.00	1.00
At least one child in the household	71131	0.39	0.49	0.00	1.00
Labor market status: employed (ref. level)	71131	0.51	0.50	0.00	1.00
Labor market status: unemployed	71131	0.10	0.30	0.00	1.00
Labor market status: inactive	71131	0.39	0.49	0.00	1.00
Language of the questionnaire: Russian	71131	0.04	0.19	0.00	1.00
GDP per capita	71131	14016.95	3896.76	7019.17	21381.70
Inflation rate	71131	1.76	1.88	-1.42	5.79
Youth unemployment rate	71131	23.59	5.19	12.60	34.06
Legislative election held in the year	71131	0.33	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 and Minimum Value. The sources and description of the variables can be found in Tables [A.1](#) and [A.2](#)

Table A.5: Balance table: pre- vs. post-treatment trend differences, event window 2012-2014

	Low threat		High threat		Trend difference (p-value)
	Pre-treatment (mean)	Post-treatment (mean)	Pre-treatment (mean)	Post-treatment (mean)	
Age	44.90	46.33	43.73	47.56	0.009
Gender: female	0.52	0.52	0.55	0.55	0.974
Rural area or village (ref. level)	0.35	0.30	0.35	0.27	0.497
Small or middle sized town	0.35	0.41	0.33	0.39	0.965
Large town	0.30	0.29	0.32	0.34	0.321
Education level 1 (ref. level)	0.11	0.11	0.05	0.05	0.929
Education level 2	0.55	0.54	0.50	0.46	0.285
Education level 3	0.34	0.35	0.44	0.49	0.282
Marital status: single	0.37	0.34	0.41	0.39	0.780
At least one child in the household	0.38	0.40	0.40	0.39	0.283
Labor market status: employed (ref. level)	0.50	0.52	0.54	0.55	0.588
Labor market status: unemployed	0.10	0.09	0.09	0.08	0.600
Labor market status: inactive	0.40	0.39	0.37	0.37	0.426
Language of the questionnaire: Russian	0.00	0.00	0.18	0.17	0.921

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 period (2012-2013) and in the Post-treatment period (2014). The sample includes waves used in the baseline estimation: 2012(May), 2013(Nov), 2014(Nov). The description of the variables can be found in Tables A.1 and A.2. To test whether the differences in age could be biasing the treatment effect estimate, I also estimate results separately for three age group in Table D.2. There is a consistent positive effect, which is largest for the oldest age group.

Table A.6: Balance table: pre-treatment vs post-treatment, extended even window 2010-2015 (incl. refugee crisis)

	Low threat		High threat		Trend difference (p-value)
	Pre-treatment (mean)	Post-treatment (mean)	Pre-treatment (mean)	Post-treatment (mean)	
Age	44.98	46.37	43.81	47.53	0.011
Gender: female	0.52	0.52	0.55	0.55	0.987
Rural area or village (ref. level)	0.35	0.33	0.35	0.31	0.583
Small or middle sized town	0.35	0.38	0.33	0.35	0.900
Large town	0.30	0.29	0.32	0.33	0.411
Education level 1 (ref. level)	0.11	0.10	0.05	0.05	0.459
Education level 2	0.55	0.53	0.51	0.46	0.230
Education level 3	0.34	0.36	0.44	0.49	0.403
Marital status: single	0.36	0.34	0.41	0.39	0.795
At least one child in the household	0.39	0.40	0.40	0.39	0.169
Labor market status: employed (ref. level)	0.50	0.51	0.54	0.55	0.866
Labor market status: unemployed	0.11	0.09	0.10	0.08	0.397
Labor market status: inactive	0.40	0.40	0.36	0.37	0.656
Language of the questionnaire: Russian	0.00	0.00	0.18	0.19	0.955

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 (2011-2013) and in the Post-treatment period (2014-2015). The description of the variables can be found in Tables [A.1](#) and [A.2](#)

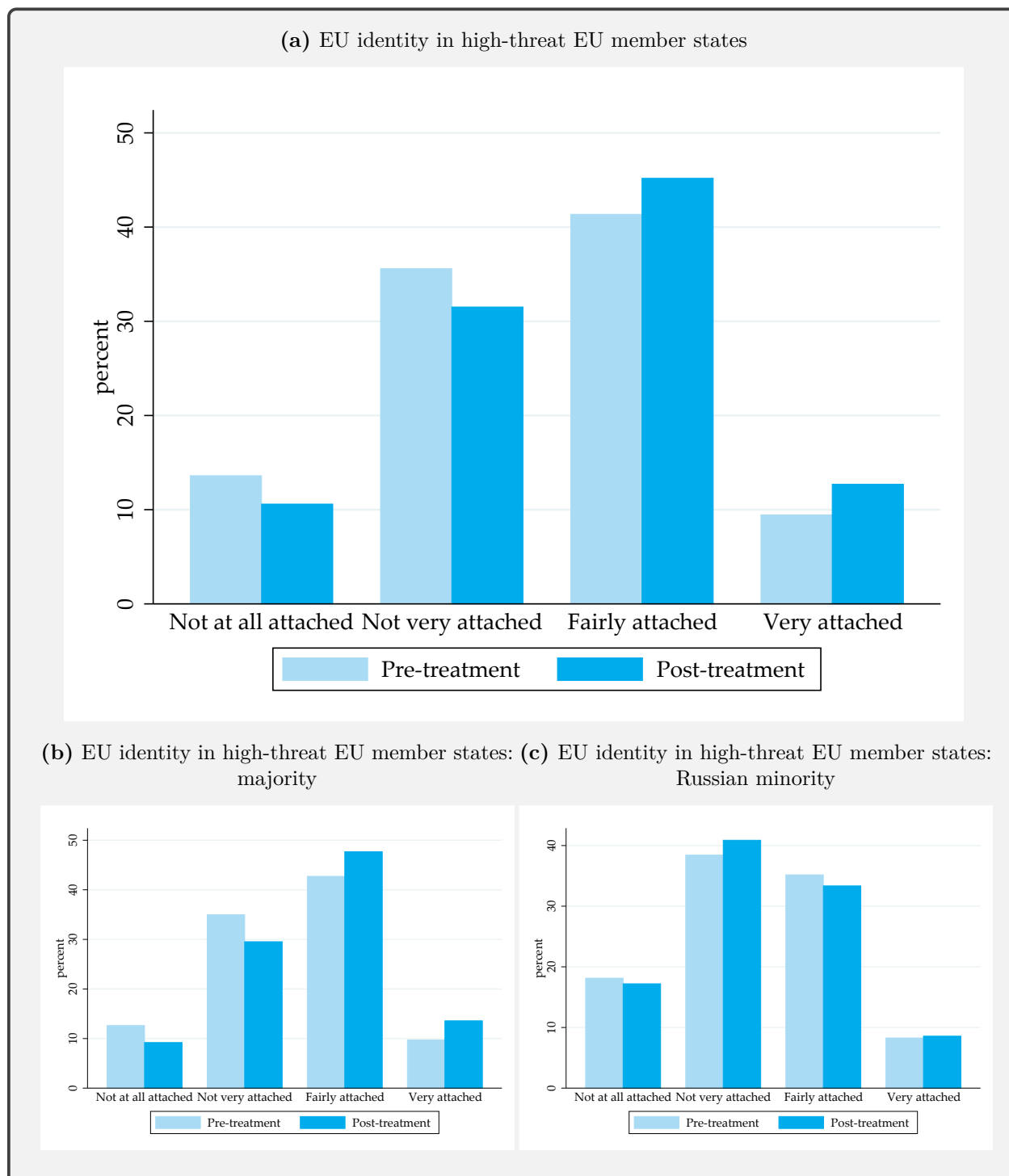


Figure A.1: Distribution of changes in EU identity in high-threat states pre- vs- post-treatment

Notes: Figure A.1a shows the percent distribution of the responses to the EU identity statement in high-threat EU member states. Figure A.1b shows the percent distribution of the responses to the EU identity statement among the ethnic majority in high-threat EU member states. Figure A.1c shows the percent distribution of the responses to the EU identity statement among the Russian-speaking minority in high-threat EU member states.

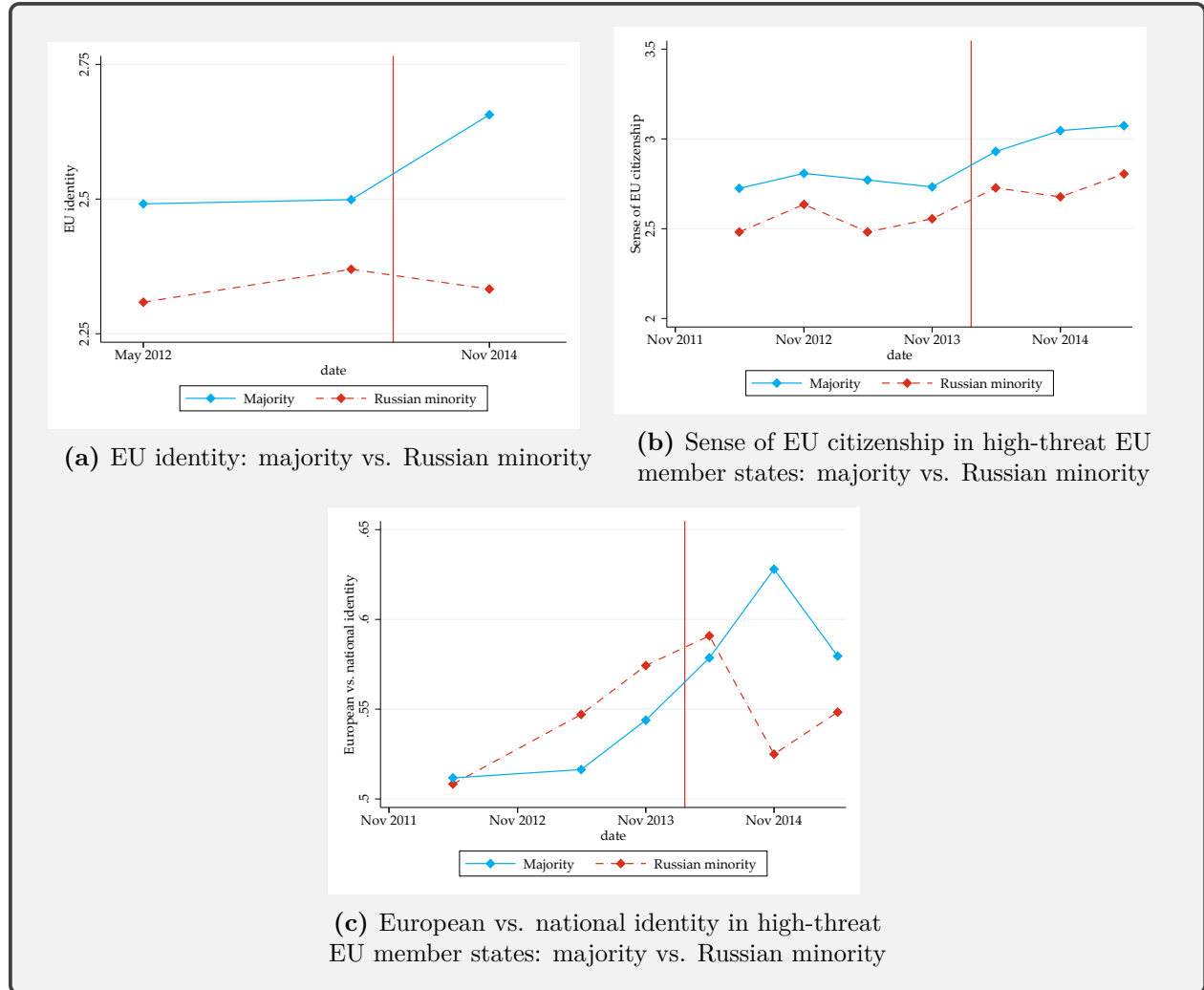


Figure A.2: EU identity measures over time: majority vs. minority

Notes: Figures show average values of EU identity measures in high-threat EU member states. The solid lines show the average values among majority, and the dash-dotted lines show average values among Russian minority.

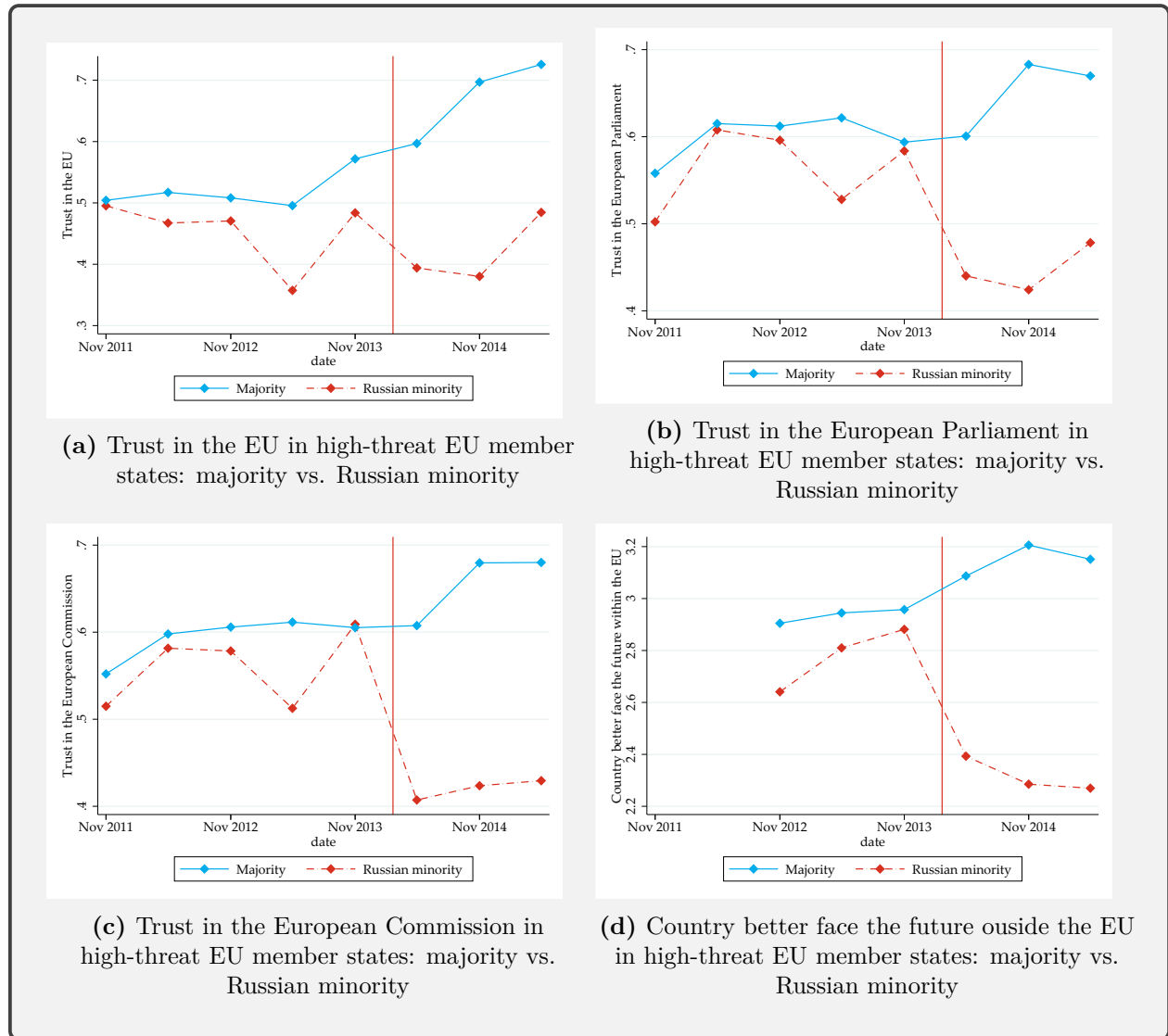


Figure A.3: Psychological attitudes over time: majority vs. minority

Notes: Figures show average values of 4 economic perception variables in high-threat EU member states. The solid lines show the average values among majority, and the dash-dotted lines show average values among Russian minority.

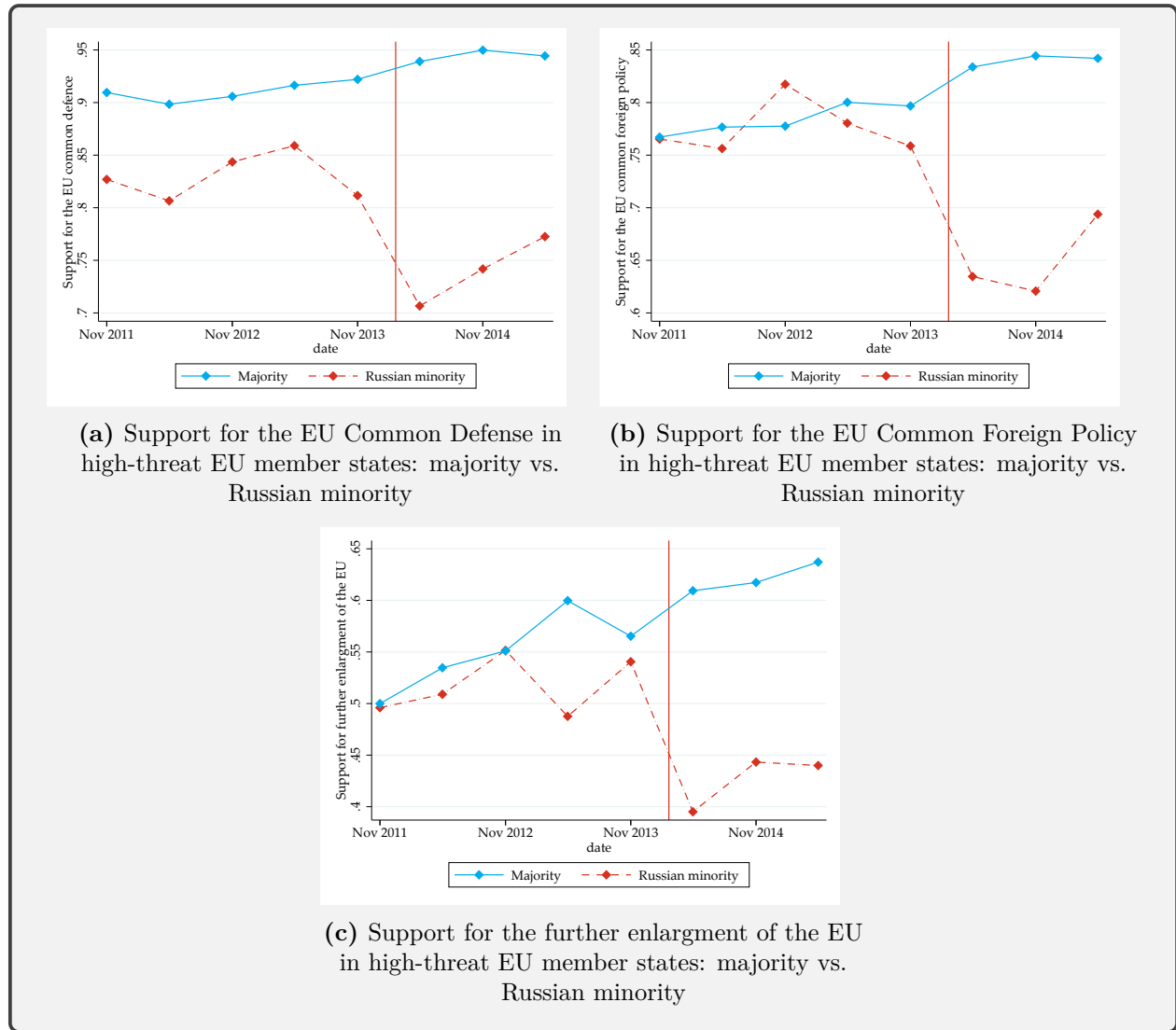


Figure A.4: Political support over time: majority vs. minority

Notes: Figures show average values of three political support variables in high-threat EU member states. The solid lines show the average values among majority, and the dash-dotted lines show average values among Russian minority.

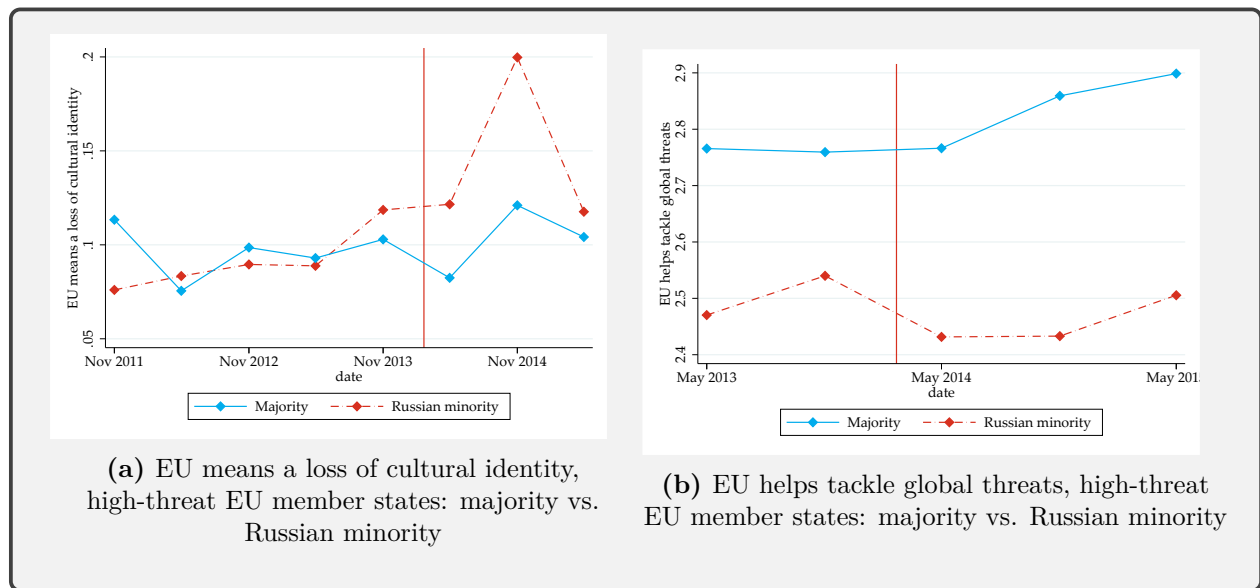


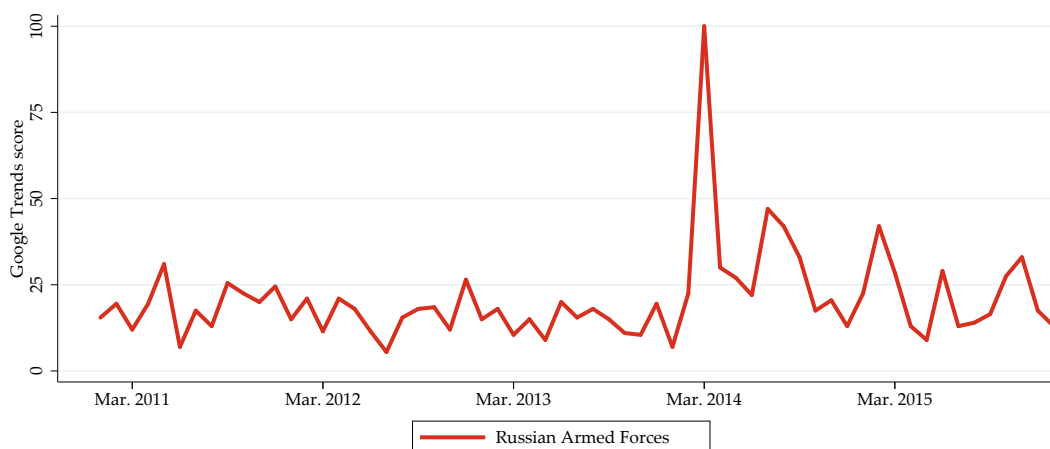
Figure A.5: Channels variables over time: majority vs. minority

Notes: Figures show average values of two channels variables in high-threat EU member states. The solid lines show the average values among majority, and the dash-dotted lines show average values among Russian minority.

Appendix B Measuring Russian threat using Google

We use Google Trends to analyse the demand for news regarding the Russian invasion in high-threat and low-threat EU member states. Figure B.1 shows the interest in the Russian Armed Forces topic in high-threat EU member states based on Google Trends data. Google Trends defines a topic as a group of terms that share the same concept in any language. Additionally, Google Trends topics capture all search terms related to the given topic. We collected the data from Google Trends in the following way. First, we downloaded the 'Interest over time' monthly data on the Russian Armed Forces topic separately for Estonia and Latvia. Then we calculated the average interest in the two countries. The measure is an index scaled on a range of 0 to 100, where 100 is the peak of the popularity of the topic (March 2014). Figure B.1 shows that the demand for news regarding the Russian Armed Forces increased substantially following the invasion of Crimea.

Figure B.1: Russian threat perception in high-threat states (2011-2015)

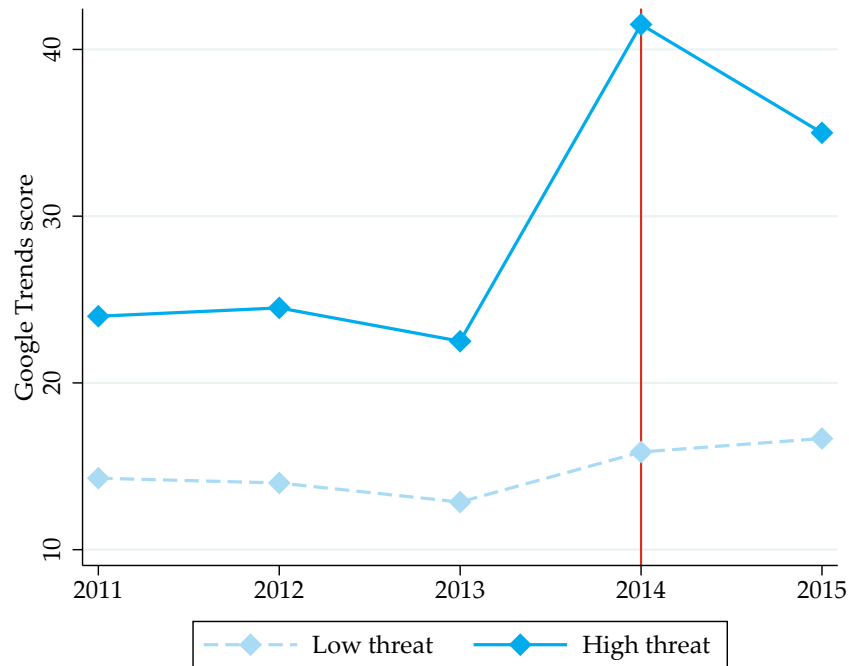


Notes: Map shows the average intensity of searches for the topic "Russian Armed Forces" in high-threat EU member states (Latvia and Estonia).

Additionally, we analyse the relative popularity of the Russian Armed Forces topic to compare the salience of the Russian threat in the high-threat and low-threat EU member states between 2011 and 2015 (Figure B.2). We collected the data in the following way. For each year of the studied period, we downloaded Google Trends 'Interest by region' data on the Russian Armed Forces topic. Then, we divided the member state scores by the Russia score and multiplied it by 100. Hence, the measure may be interpreted as a popularity of the Russian Armed Forces relative to the popularity of the Russian Armed Forces topic in Russia in a given year. Finally, we calculated the average score for high-threat and low-threat EU

member states. Figure B.2 shows that before the Russian invasion of Crimea the interest in the Russian Armed Forces topic was larger in high-threat than in low-threat EU member states, but it followed a similar trend in both groups of countries. In 2014, the relative popularity of the Russian Armed Forces topic increased in both groups, but the increase was substantially larger in high-threat EU member states than in low-threat EU member states.

Figure B.2: Russian threat perception high- vs. low-threat states (2011-2015)



Notes: Map shows the relative popularity of the Russian Armed Forces topic in high-threat and low-threat EU member states (popularity in Russia = 100).

Appendix C Putting size of effect into perspective

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

	Russian Invasion of Ukraine, 2014			
	Nov 2013	Nov 2014	Raw diff.	Relative change (High Threat=100)
High-threat EU member states	2.478	2.600	0.122	100
	Brexit Referendum, 2016			
	Nov 2015	Nov 2016	Raw diff.	Relative change (High Threat=100)
EU 28	2.460	2.473	0.013	11
Ireland	2.505	2.625	0.120	98
	Variation over time			
	2012	2015	Raw diff.	Relative change (High Threat=100)
EU 28	2.379	2.460	0.081	66
	Cross-country			
	Std. deviation			Relative (High Threat=100)
EU 28	0.193			158

Notes: Table displays average value of EU identity measure in selected countries. The last column shows raw difference or cross-country standard deviation expressed as index relative to change in EU identity in high-threat EU member states between 2013 and 2014. Identity ranges from 1 to 4.

Appendix D Robustness tests

Table D.1: DID results for EU identity: robust to alternative standard errors

	(1)	(2)	(3)	(4)
	Robust	cluster: region	Wild bootstrap: cluster region	Wild bootstrap: cluster state
High threat \times Post-treatment	0.157 (0.036) [0.000]	0.157 (0.053) [0.003]	0.157 - [0.000]	0.157 - [0.004]
Adj. R-Squared	0.07	0.07	0.07	0.07
N	25870	25870	25870	25870

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets. In first column, we calculated robust standard errors (Stata command *vce(robust)*). In the second column, we calculated standard errors clustered at the regional level. In the third column, we calculated standard errors clustered at the regional level using wild bootstrap method (Stata command *boottest*, Rademacher weights, 999 replications). In the fourth column, we calculated standard errors clustered at the member state level using wild bootstrap method (Stata command *boottest*, Rademacher weights, 999 replications). In all regressions, we control for individual characteristics including gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. We also control for time fixed effects, state fixed effects, and state characteristics including GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held. The event period covers the Eurobarometer waves spring 2012 until autumn 2014.

Table D.2: DID results for EU identity: estimate effect across age groups to assess bias due to age trend differences

	(1)	(2)	(3)
	15-39 years old	40-64 years old	65 years old or more
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value
High threat × Post-treatment	0.095 (0.057) [0.104]	0.183 (0.080) [0.024]	0.226 (0.096) [0.020]
Country FE	yes	yes	yes
Time FE	yes	yes	yes
Country characteristics	yes	yes	yes
Adj. R-Squared	0.05	0.07	0.08
N	8998	11644	5228

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). 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, labor market status, urban vs. rural areas in three categories, marital status, and presence of children, time and state fixed effects, as well as state characteristics including GDP per capita, 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 aging trend (their average age increased by 2.4 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 first to the second age group in the table – an increase in average age of 20 years – leads to an effect that is about 0.09 stronger. A back-of-the-envelope calculation would thus suggest that the 2.4 years trend difference reflects at maximum a change of $\frac{2.4}{20} \times 0.09 = 0.0108$. 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 0.007. Thus, a relative faster aging in high-threat group would result in a downward bias of the treatment effect of $2.4 \times 0.007 = 0.0168$. Hence, these, arguably naive, exercises suggest that a net bias due to the age changes should be $0.0108 - 0.0168 = -0.006$. This would be a negligible bias against our main effect direction, which has an effect size of 0.157.

Table D.3: DID results for EU identity: Robust to longer post-treatment period (2012-2017)

	(1)	(2)	(3)	(4)
	EU identity	EU identity	EU identity	EU identity
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value
High threat × Post-treatment		0.134 (0.045) [0.004]	0.132 (0.045) [0.005]	0.135 (0.038) [0.001]
Post-treatment	0.217 (0.037) [0.000]	0.092 (0.024) [0.000]		
Country FE	yes	no	yes	yes
Time FE	no	no	yes	yes
Country characteristics	no	no	no	yes
Adj. R-Squared	0.09	0.04	0.07	0.07
N	13400	61031	61031	40282

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). The pre-treatment period includes observation from 2012-2013. The post-treatment period includes observations from 2014-2017. In all regressions, we control for individual characteristics including gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. We also control for time fixed effects, state fixed effects, and state characteristics including GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held.

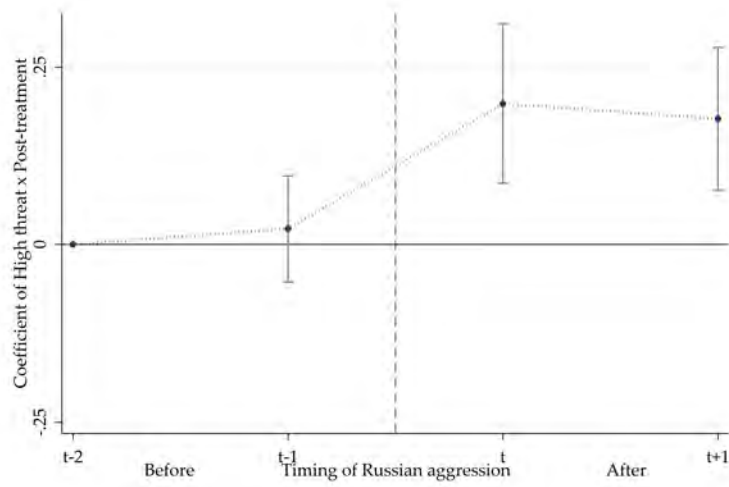
Table D.4: DID results for EU identity: Robust to leave-one-out of control group test

	(1)	(2)	(3)	(4)	(5)	(6)	(7)
	w/o BG	w/o CZ	w/o HU	w/o LT	w/o PL	w/o RO	w/o SK
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value
High threat × Post-treatment	0.113 (0.051) [0.030]	0.155 (0.054) [0.005]	0.137 (0.049) [0.006]	0.146 (0.057) [0.012]	0.164 (0.056) [0.005]	0.149 (0.040) [0.000]	0.160 (0.053) [0.003]
Country FE	yes	yes	yes	yes	yes	yes	yes
Time FE	yes	yes	yes	yes	yes	yes	yes
Country characteristics	yes	yes	yes	yes	yes	yes	yes
Adj. R-Squared	0.07	0.06	0.08	0.06	0.06	0.07	0.07
N	22980	22911	22883	23003	23188	23018	22917

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). In each column we show the results after excluding one member state from the control group: Bulgaria in column 1, Czechia in column 2, Hungary in column 3, Lithuania in column 4, Poland in column 5, Romania in column 6, Slovakia in column 7. In all regressions, we control for individual characteristics including gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. We also control for time fixed effects, state fixed effects, and state characteristics including GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held. The event period covers the Eurobarometer waves spring 2012 until autumn 2014.

Appendix E Additional results

Figure E.1: Leads and lags of the treatment effect on EU identity: No significant pre-trends



Notes: Figure displays coefficients and 90% confidence intervals from regressions of *EU identity* on leads and lags of the interaction of time dummy variable and *High Threat*. We control for individual characteristics including gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. We also control for time fixed effects, state fixed effects, and state characteristics including GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held. Standard errors are clustered at the regional level.

Table E.1: Full results for all outcome variables

Identity				
	(1)	(2)	(3)	
	EU identity feeling	EU citizenship feeling	European vs. national identity	
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	
High threat × Post-treatment	0.154 (0.052) [0.004]	0.163 (0.037) [0.000]	0.161 (0.031) [0.000]	
Country FE	yes	yes	yes	
Time FE	yes	yes	yes	
Country characteristics	yes	yes	yes	
Adj. R-Squared	0.07	0.12	0.10	
N	25870	61554	52354	
Mechanism				
	(1)	(2)	(3)	(4)
	Trust in the EU	Trust in the European Parliament	Trust in the European Commission	Country better face the future within the EU
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value
High threat × Post-treatment	0.147 (0.041) [0.001]	0.075 (0.045) [0.098]	0.049 (0.046) [0.289]	0.061 (0.041) [0.134]
Country FE	yes	yes	yes	yes
Time FE	yes	yes	yes	yes
Country characteristics	yes	yes	yes	yes
Adj. R-Squared	0.06	0.04	0.05	0.05
N	62406	60586	57627	46925
Placebo				
	(1)	(2)	(3)	(4)
	Globalisation a growth opportunity	EU makes cost of living cheaper	EU makes doing business easier	EU meaning: unemployment
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value
High threat × Post-treatment	0.018 (0.043) [0.669]	-0.037 (0.035) [0.299]	0.035 (0.039) [0.369]	0.038 (0.024) [0.110]
Country FE	yes	yes	yes	yes
Time FE	yes	yes	yes	yes
Country characteristics	yes	yes	yes	yes
Adj. R-Squared	0.05	0.08	0.07	0.04
N	49708	39189	38365	71131
Political support				
	(1)	(2)	(3)	
	EU common defence	EU common foreign policy	Further enlargement of the EU	
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	
High threat × Post-treatment	0.080 (0.041) [0.054]	0.095 (0.035) [0.007]	0.078 (0.027) [0.005]	
Country FE	yes	yes	yes	
Time FE	yes	yes	yes	
Country characteristics	yes	yes	yes	
Adj. R-Squared	0.03	0.04	0.06	
N	65710	64093	61599	

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). In all regressions, we control for individual characteristics including gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. We also control for time fixed effects, state fixed effects, and state characteristics including GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held.

Table E.2: Full results majority vs. Russian minority: EU identity

	(1)	(2)
	EU identity	EU identity
	Coef./SE/p-value	Coef./SE/p-value
Russian	-0.234 (0.056) [0.000]	-0.180 (0.063) [0.006]
High threat × Post-treatment	0.157 (0.053) [0.004]	0.185 (0.058) [0.002]
Russian × Post-treatment		-0.165 (0.090) [0.071]
Country FE	yes	yes
Time FE	yes	yes
Country characteristics	yes	yes
Adj. R-Squared	0.07	0.07
N	25870	25870

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). In all regressions, we control for individual characteristics including gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. We also control for time fixed effects, state fixed effects, and state characteristics including GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held.

Table E.3: Full results majority vs. Russian minority (i.)

Identity			
	(1)	(2)	(3)
	EU identity feeling	EU citizenship feeling	European vs. national identity
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value
Russian	-0.176 (0.062) [0.006]	-0.203 (0.045) [0.000]	0.029 (0.055) [0.596]
High threat × Post-treatment	0.181 (0.057) [0.002]	0.177 (0.036) [0.000]	0.181 (0.033) [0.000]
Russian × Post-treatment	-0.161 (0.088) [0.071]	-0.075 (0.097) [0.440]	-0.114 (0.066) [0.090]
Country FE	yes	yes	yes
Time FE	yes	yes	yes
Country characteristics	yes	yes	yes
Adj. R-Squared	0.07	0.12	0.10
N	25870	61554	52354

Psychological attitudes				
	(1)	(2)	(3)	(4)
	Trust in the EU	Trust in the European Parliament	Trust in the European Commission	Country better face the future within the EU
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value
Russian	-0.084 (0.039) [0.036]	-0.028 (0.045) [0.532]	-0.029 (0.045) [0.519]	-0.144 (0.076) [0.062]
High threat × Post-treatment	0.214 (0.041) [0.000]	0.139 (0.048) [0.005]	0.126 (0.050) [0.013]	0.180 (0.036) [0.000]
Russian × Post-treatment	-0.384 (0.081) [0.000]	-0.352 (0.065) [0.000]	-0.420 (0.072) [0.000]	-0.690 (0.100) [0.000]
Country FE	yes	yes	yes	yes
Time FE	yes	yes	yes	yes
Country characteristics	yes	yes	yes	yes
Adj. R-Squared	0.06	0.04	0.05	0.05
N	62406	60586	57627	46925

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). In all regressions, we control for individual characteristics including gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. We also control for time fixed effects, state fixed effects, and state characteristics including GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held.

Table E.4: Full results majority vs. Russian minority (ii.)

Economic Perceptions				
	(1)	(2)	(3)	(4)
	Globalisation a growth opportunity	EU makes cost of living cheaper	EU makes doing business easier	EU meaning: unemployment
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value
Russian	-0.105 (0.034) [0.002]	0.121 (0.079) [0.132]	-0.187 (0.061) [0.003]	0.112 (0.015) [0.000]
High threat × Post-treatment	0.042 (0.043) [0.327]	-0.029 (0.036) [0.431]	0.038 (0.033) [0.256]	0.035 (0.024) [0.152]
Russian × Post-treatment	-0.142 (0.053) [0.009]	-0.049 (0.086) [0.571]	-0.018 (0.092) [0.845]	0.016 (0.043) [0.705]
Country FE	yes	yes	yes	yes
Time FE	yes	yes	yes	yes
Country characteristics	yes	yes	yes	yes
Adj. R-Squared	0.05	0.08	0.07	0.04
N	49708	39189	38365	71131
Political support				
	(1)	(2)	(3)	
	EU common defence	EU common foreign policy	Further enlargement of the EU	
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	
Russian	-0.192 (0.031) [0.000]	-0.009 (0.051) [0.865]	-0.030 (0.037) [0.415]	
High threat × Post-treatment	0.131 (0.028) [0.000]	0.165 (0.030) [0.000]	0.137 (0.029) [0.000]	
Russian × Post-treatment	-0.301 (0.126) [0.019]	-0.400 (0.073) [0.000]	-0.337 (0.041) [0.000]	
Country FE	yes	yes	yes	
Time FE	yes	yes	yes	
Country characteristics	yes	yes	yes	
Adj. R-Squared	0.03	0.05	0.07	
N	65710	64093	61599	

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). In all regressions, we control for individual characteristics including gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. We also control for time fixed effects, state fixed effects, and state characteristics including GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held.

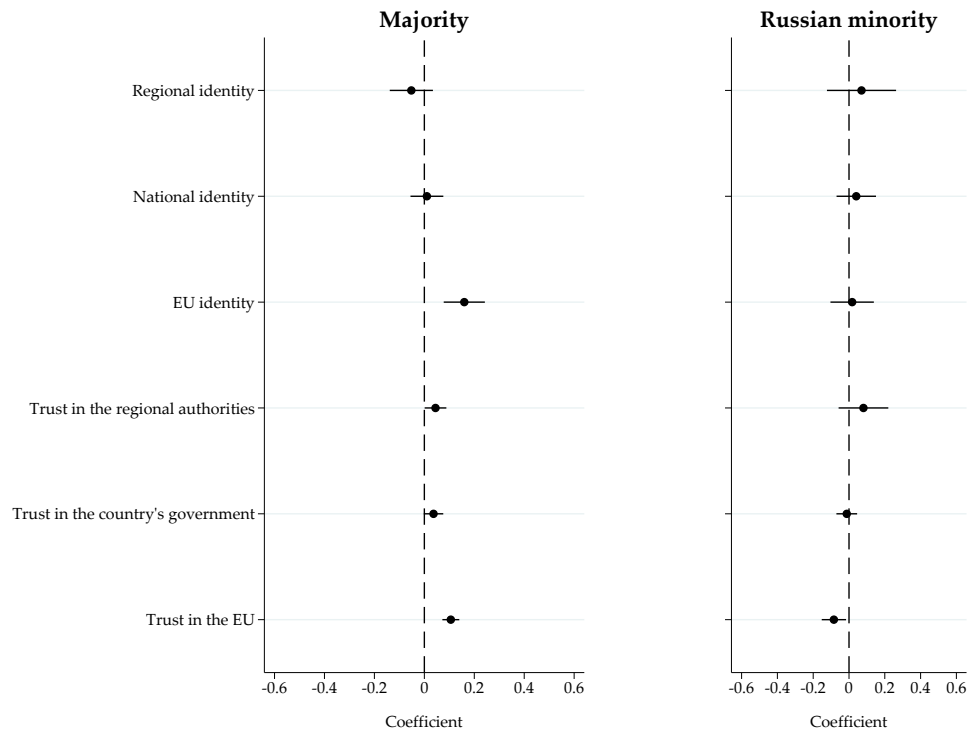


Figure E.2: Nested identity measures: majority vs. Russian minority

Notes: Figure displays the DID coefficient (interaction of the treatment group and the treatment period) and 90% confidence interval for selected dependent variables. The treatment group consists of Estonia and Latvia. The regressions included the following control variables: gender, age, education level, labor market status, type of area of living (urban vs. rural), marital status, household composition, GDP per capita, inflation rate, youth unemployment rate, legislative election held, member state and year fixed effects. Standard errors are clustered at the regional level. The length of pre-treatment time series varies across dependent variables, from the minimum of two observations to the maximum of eight observations. The length of post-treatment time series varies across dependent variables, from the minimum of one observation to the maximum of three observations. Detailed results are presented in Table E.5.

Table E.5: Multi-level identity measures: majority vs. Russian minority

Identities						
	(1)	(2)	(3)	(4)	(5)	(6)
	Regional identity	National identity	EU identity	Trust in the regional authorities	Trust in the country's government	Trust in the EU
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value
High threat × Post-treatment	-0.052 (0.053) [0.325]	0.010 (0.040) [0.797]	0.160 (0.050) [0.002]	0.045 (0.026) [0.093]	0.037 (0.024) [0.124]	0.106 (0.021) [0.000]
Russian × Post-treatment	0.122 (0.116) [0.296]	0.030 (0.050) [0.549]	-0.142 (0.078) [0.071]	0.036 (0.074) [0.630]	-0.049 (0.034) [0.145]	-0.191 (0.040) [0.000]
Russian	0.161 (0.058) [0.007]	-0.118 (0.055) [0.035]	-0.155 (0.055) [0.006]	-0.043 (0.073) [0.554]	-0.158 (0.038) [0.000]	-0.042 (0.020) [0.036]
Country FE	yes	yes	yes	yes	yes	yes
Time FE	yes	yes	yes	yes	yes	yes
Country characteristics	yes	yes	yes	yes	yes	yes
Adj. R-Squared	0.08	0.09	0.07	0.04	0.05	0.06
N	26575	26571	25870	65637	67170	62406

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). In all regressions, we control for individual characteristics including gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. We also control for time fixed effects, state fixed effects, and state characteristics including GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held.

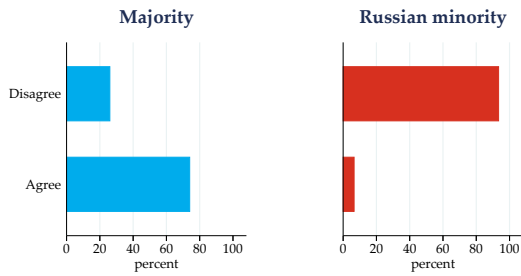
Appendix F Latvian Political Survey 2014

The Latvian Political Survey (LPS) was conducted in the second half of 2014 (from July 2014 to November 2014). It asks several questions regarding national and regional identity, attitudes towards Russian Federation and Russian minority, and opinions on the conflict in Ukraine.

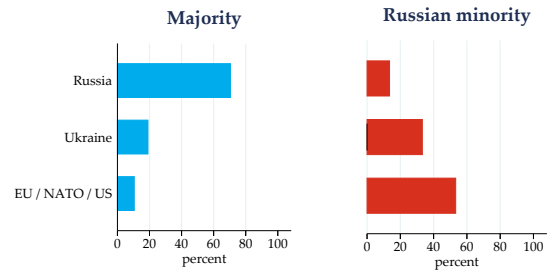
Among the issues not covered in the main paper are questions about schooling. Tensions between Latvian-speaking majority and Russian-speaking minority are clearly visible in Figure F.1e. More than 60% of Latvian speakers are in favor of banning Russian language from schools. Naturally, Russian speaking minority opposes such measure with around 75% of respondents speaking against the ban. Currently, teaching in Russian is allowed in Latvia, but the government's approach towards Russian language in schools is gradually changing. After gaining independence in 1991, solely Russian language schools were allowed. It changed in 2004 when the minority schools had to accept bilingual teaching (60% in Latvian and 40% in the minority language). In the 2012 Latvian constitutional referendum, 75% of Latvians rejected a proposal to make Russian language the second state language in Latvia. In 2018 the Latvian government decided to launch an education reform that included a gradual transition to Latvian as the sole language in all secondary schools, and increase the percentage of general subjects taught in Latvian in elementary schools. The reform caused street protests and a strong reaction of the Russian Federation parliament.

The polarization in opinions can be also seen in diverging views on redistribution. The majority population is clearly more sceptical about negative effects associated with redistribution than the minority ethnic Russians, suggesting some distrust between the two groups (Figure F.1f).

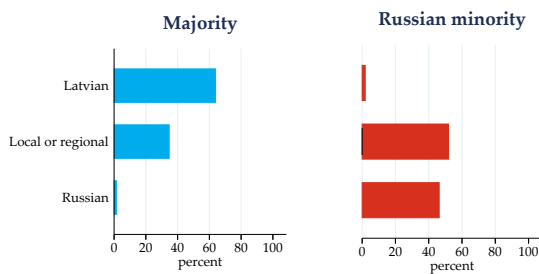
(a) The Russian state is a threat to the peace and security of Latvia



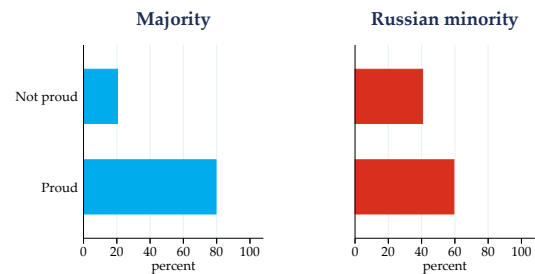
(b) Who was responsible for the conflict in Ukraine?



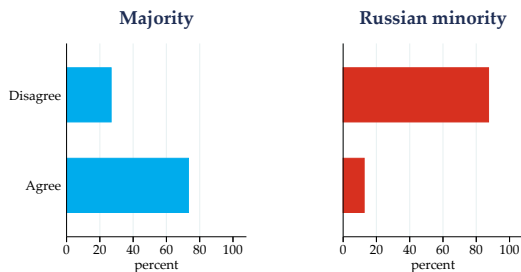
(c) Which of these terms best describes how you usually think of yourself?



(d) How proud are you to be Latvian?



(e) Schools should teach children only in Latvian language



(f) Social benefits make people lazy

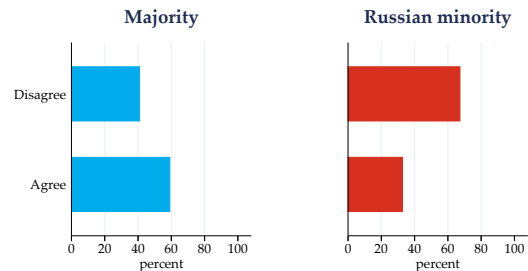


Figure F.1: The variation of public attitudes depending on the mother tongue

Notes: Figure 3a presents the percentage distribution of answers given by Latvian-speaking respondents to the following question: "Tell me about each of the statements do you totally agree, rather agree, neither agree nor disagree, rather disagree or totally disagree with the following statement: The Russian state is a threat to the peace and security of Latvia". Figure 3b shows percentage distribution of answers to the following question: "Who do you think is mostly to blame for the origin of conflict in Ukraine?". Figure 3c shows percentage distribution of answers to the following question: "Which of these terms best describes how you usually think of yourself?". Figure 3d shows percentage distribution of answers to the following question: "How proud are you to be Latvia inhabitant?". Figure F.1e shows percentage distribution of answers to the following question: "Please tell me about each of them do you totally agree, rather agree, neither agree nor disagree, rather disagree or totally disagree with the following statement: Schools must teach children only in Latvian language". Figure F.1f shows percentage distribution of answers to the following question: "Please tell me about each of them do you totally agree, rather agree, neither agree nor disagree, rather disagree or totally disagree with the following statement: Social benefits, social services, and unemployment insurance make people lazy".

Appendix G EU identity and support for common policies

Table G.1: Pooled OLS model: stronger identity leads to more support for common policies

	(1)	(2)	(3)
	Support for the EU Common Defense Coef./SE/p-value	Support for the EU Common Foreign Policy Coef./SE/p-value	Support for Further Enlargement of the EU Coef./SE/p-value
EU identity	0.198 (0.070) [0.009]	0.256 (0.062) [0.000]	0.176 (0.065) [0.012]
Macro controls	Yes	Yes	Yes
Year FE	Yes	Yes	Yes
Adj. R-Squared	0.35	0.45	0.59
N	162	162	162

Notes: Table displays coefficients of four pooled country-level time-series 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. We control for year fixed effects and state characteristics including GDP per capita, 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 member state level. Standard errors, clustered at the member state level, are in parentheses and p-values in square brackets.

Table G.2: Fixed effects: stronger identity leads to more support for common policies

	(1)	(2)	(3)
	Support for the EU Common Defense Coef./SE/p-value	Support for the EU Common Foreign Policy Coef./SE/p-value	Support for Further Enlargement of the EU Coef./SE/p-value
EU identity	0.204 (0.038) [0.000]	0.243 (0.048) [0.000]	0.183 (0.049) [0.001]
Macro controls	Yes	Yes	Yes
Year FE	Yes	Yes	Yes
Adj. R-Squared	0.30	0.30	0.22
N	162	162	162

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. We control for year fixed effects and state characteristics including GDP per capita, 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 G.3: Individual data: within-country correlation

	(1)	(2)	(3)
	Support for the EU Common Defense Coef./SE/p-value	Support for the EU Common Foreign Policy Coef./SE/p-value	Support for Further Enlargement of the EU Coef./SE/p-value
EU identity	0.234 (0.014) [0.000]	0.266 (0.014) [0.000]	0.221 (0.013) [0.000]
Control variables	yes	yes	yes
Country FE	yes	yes	yes
Time FE	yes	yes	yes
Country FE x Time FE	yes	yes	yes
Adj. R-Squared	0.11	0.13	0.16
N	222784	218121	214480

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the state level). EU identity and dependent variables are standardized with a mean of zero and a standard deviation of one. In all regressions, we control for individual characteristics including gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. We also control for time fixed effects, state fixed effects, interactions of time and state fixed effects, and state characteristics including GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held.

Appendix H Accounting for Eurozone membership

Table H.1: DiD results: EU identity controlling for Eurozone membership, longer time period 2012-2015

	(1)	(2)	(3)	(4)
	EU identity	EU identity	EU identity	EU identity
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value
High threat × Post-treatment		0.112 (0.039) [0.005]	0.108 (0.036) [0.004]	0.108 (0.038) [0.005]
Post-treatment	0.154 (0.024) [0.000]	0.049 (0.027) [0.073]		
Country FE	yes	no	yes	yes
Time FE	no	no	yes	yes
Country characteristics	no	no	no	yes
Adj. R-Squared	0.08	0.04	0.07	0.07
N	7569	34407	34407	34407

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). In all regressions, we control for individual characteristics including gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. We also control for time fixed effects, state fixed effects, and state characteristics including dummy for Eurozone membership, GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held. The pre-treatment waves include 2012(May), and 2013(Nov). The post-treatment waves include 2014(Nov) and 2015(Nov). Compared to Table 1, I added the 2015 wave to account for joining the Eurozone by Latvia and Lithuania. Standard errors are clustered at the regional level.

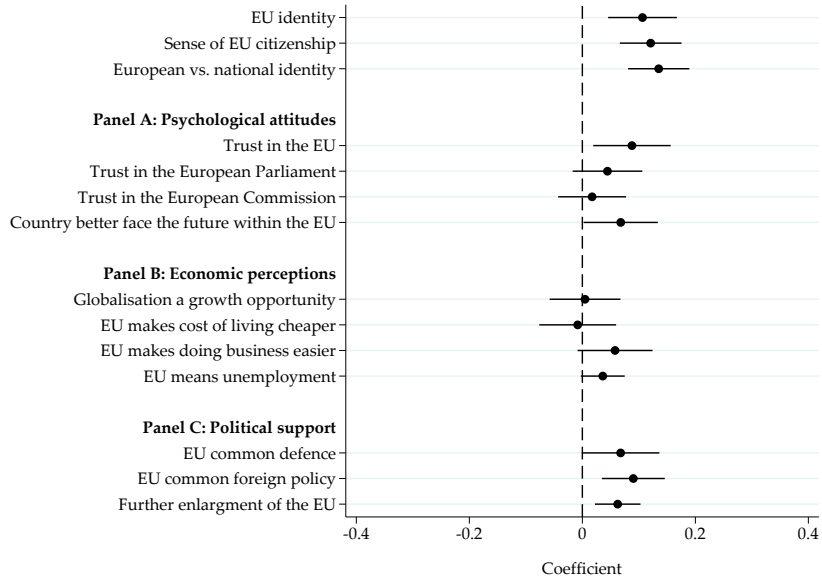


Figure H.1: Mechanisms and consequences

Notes: Figure displays the DiD coefficient together with its 90% confidence interval, based on standard errors clustered at the regional level. All outcomes are standardized with mean 0 and variance 1. Regressions are based on the specification equivalent to Table 1, column 4, and include the same individual and state-level control variables plus state and time fixed effects. The event period covers the Eurobarometer waves autumn 2011 until spring 2015.

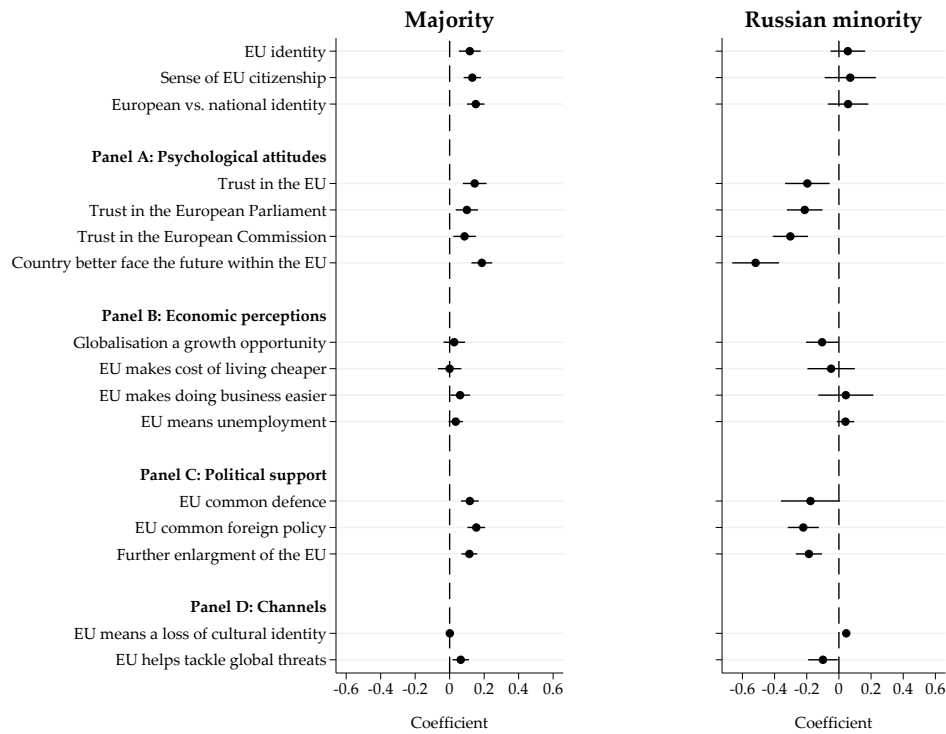


Figure H.2: Majority vs. Russian minority

Notes: Figure displays the DiD coefficient together with its 90% confidence interval. All outcomes are standardized with mean 0 and variance 1. Standard errors are clustered at the regional level. Regressions are based on the specification equivalent to [Table 1](#), column 4, and include the same individual and country-level control variables plus state and time fixed effects. We add the interaction of treatment period and Russian language of the questionnaire (available only in high-threat EU member states) to analyse the variation of the effect depending on the language of the questionnaire. The panel on the left shows the effects for majority and the panel on the right shows the effects for Russian minority (linear combination of respective coefficients). The event period covers the Eurobarometer waves autumn 2011 until spring 2015.

Appendix I Alternative treatment group definition

I.1 Based on core Soviet Union vs. Warsaw pact (including Lithuania as high-threat)

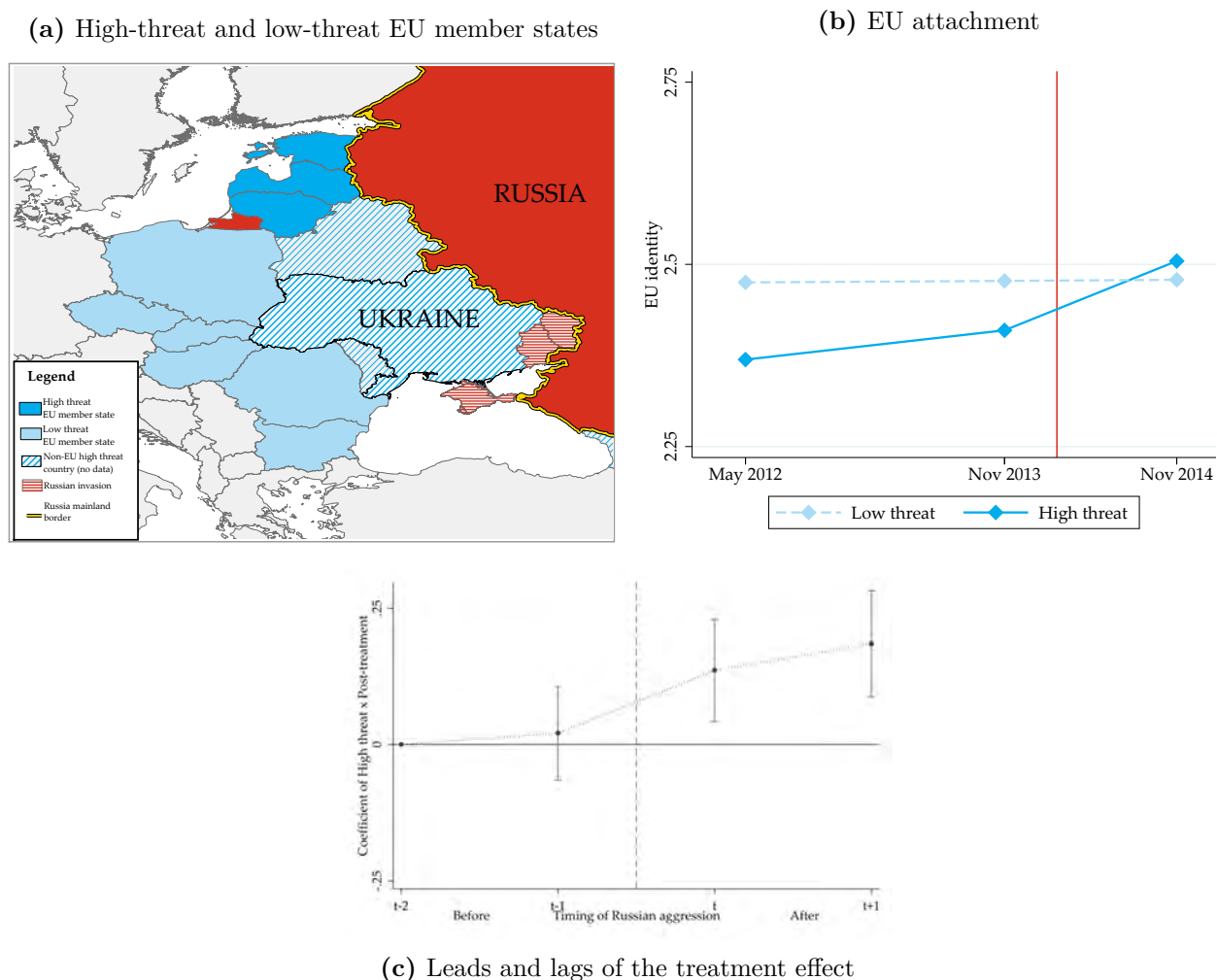


Figure I.1: The effects of Russian aggression on the EU attachment

Notes: Map in Figure I.1a shows the high-threat states in dark blue, and low-threat states in light blue. Here, we use an alternative definition where Lithuania is considered high-threat. The high-threat group consists of Estonia, Latvia and Lithuania. This is a plausible alternative definition as there also is a (smaller) Russian minority population, and Lithuania belonged to the Soviet union instead of only to the Warsaw pact. Figure I.1b show mean EU identity the high-threat states in dark blue, and low-threat states in light blue. Figure I.1c displays coefficients and 90% confidence intervals from regressions of *EU identity* on leads and lags of the interaction of time dummy variable and *High Threat*. This reveals that also in this alternative specification there is no significant pre-trend. The regression included the following control variables: gender, age, education level, labor market status, type of area of living (urban vs. rural), marital status, household composition, GDP per capita, inflation rate, youth unemployment rate, legislative election held (dummy), member state and year fixed effects. Standard errors are clustered at the regional level.

Table I.1: DID results: attachment to the EU

	(1)	(2)	(3)	(4)
	EU identity	EU identity	EU identity	EU identity
	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value	Coef./SE/p-value
High threat × Post-treatment		0.128 (0.041) [0.003]	0.119 (0.039) [0.003]	0.091 (0.047) [0.057]
Post-treatment	0.127 (0.022) [0.000]	0.005 (0.033) [0.884]		
Country FE	yes	no	yes	yes
Time FE	no	no	yes	yes
Country characteristics	no	no	no	yes
Adj. R-Squared	0.08	0.04	0.07	0.07
N	8547	25870	25870	25870

Notes: Regressions coefficients with standard errors in parentheses and p-values in square brackets (clustered at the regional level). The treatment group consists of Estonia, Latvia and Lithuania. Individual characteristics include gender, age, education level, labor market status, urban vs. rural areas in three categories, marital status, and presence of children. State characteristics include GDP per capita, inflation rate, youth unemployment rate, and a dummy for legislative elections held.

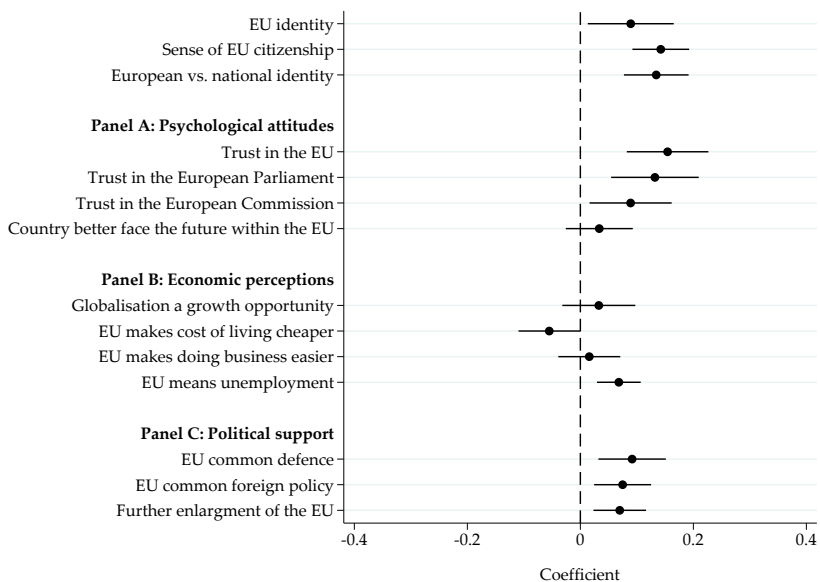


Figure I.2: Mechanisms and consequences

Notes: Figure displays the DiD coefficient together with its 90% confidence interval, based on standard errors clustered at the regional level. The treatment group consists of Estonia, Latvia and Lithuania. All outcomes are standardized with mean 0 and variance 1. Regressions are based on the specification equivalent to Table 1, column 4, and include the same individual and state-level control variables plus state and time fixed effects. The event period covers the Eurobarometer waves autumn 2011 until spring 2015.

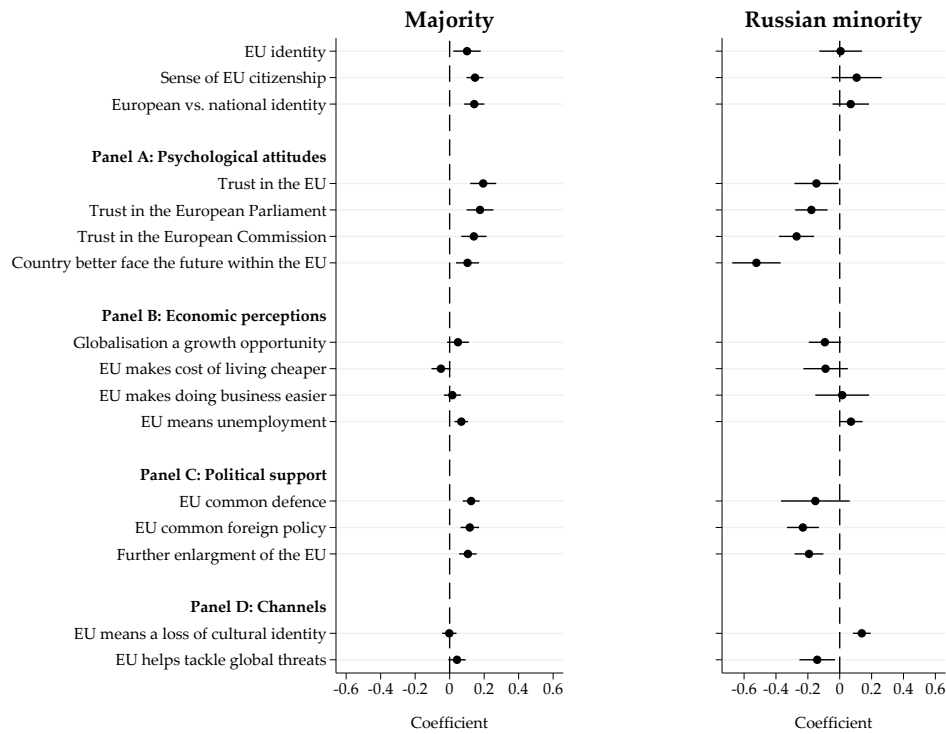


Figure I.3: Majority vs. Russian minority

Notes: Figure displays the DiD coefficient together with its 90% confidence interval. The treatment group consists of Estonia, Latvia and Lithuania. All outcomes are standardized with mean 0 and variance 1. Standard errors are clustered at the regional level. Regressions are based on the specification equivalent to [Table 1](#), column 4, and include the same individual and country-level control variables plus state and time fixed effects. We add the interaction of treatment period and Russian language of the questionnaire (available only in high-threat EU member states) to analyse the variation of the effect depending on the language of the questionnaire. The panel on the left shows the effects for majority and the panel on the right shows the effects for Russian minority (linear combination of respective coefficients). The event period covers the Eurobarometer waves autumn 2011 until spring 2015.