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ABSTRACT

British Voting Intentions and the Far Reach of 11 September Terrorist Attacks in New York^{*}

Terrorist attacks have often been found to impact voting behaviours in the country of the attack. Here I study the impact of 9/11 terrorist attacks in New York on voting preferences in the UK, concluding that 9/11 impacted the voting intentions of the British, significantly increasing prospective votes for the Conservative party and reducing future votes for the Labour, the incumbent party at the time. Using daily survey data on voting intentions of a representative sample of several thousands of British people in the days before and after the 9/11 attack, taking a Regression Discontinuity Design and Event Study approach, reveals an immediate large increase by about 31% in intentions to vote for the Conservative party and a decline of 17% in prospective Labour votes at future elections. These findings are robust to several checks, with the effects being short-lived, and varying largely depending on previous voting decisions, as well as by gender, education and employment status.

JEL Classification:D72, F52, D12, D1Keywords:conflict economics, voting behaviour, household economics

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Introduction

A vast literature studies the relation between terrorism and voters' behaviour in the country of the attacks, generally concluding for an increase in citizens' support for the right-wing parties (e.g., Berrebi and Klor, 2008; Gould and Klor, 2010; Hersh, 2013; Giavazzi et al. 2023) and a negative impact on preferences for the incumber party (e.g., Montalvo, 2011), though there is also evidence of a "rally around the flag" effect increasing the incumbent popularity (e.g., Peri, Rees, and Smith, 2023). Moreover, some authors find evidence of a long-lasting increase in overall political engagement in the aftermath of terror (e.g., Hersh, 2013; Balcells and Torrats-Espinosa, 2018), while others pooling together several different failed and successful attacks., find no electoral effect of terrorism (e.g., Baccini et al. 2021). This paper adds to this literature by examining the effects of the 11th September 2001 attacks in New-York (hereafter denominated as "9/11") on the voting intentions of the British, allowing for a cross-the-Atlantic impact of terrorism on political preferences.

Terrorism impacts behavioural outcomes of individuals far beyond the direct victims due to fear of future attacks (e.g., Becker and Rubinstein, 2004; Marshall at al., 2007; Clark, Doyle, and Stancanelli, 2020; Mirza, Stancanelli and Verdier, 2022) and the effects propagate via the media (e.g., Becker and Rubinstein, 2004; Giavazzi et al. 2023). In particular, Metcalfe, Powdthavee, and Dolan (2011), find a significant and negative effect of the 11th September 2001 attacks in New-York on the mental well-being of the British, in line with the large post-traumatic stress disorder impact of 9/11 in the United States (e.g., Cohen Silver, et al. 2002; Galea et al. 2002a and 2002b; Ford et al., 2003; Schlenger et al., 2002), and possibly, also due the fact that some of the 9/11 victims were British citizens.

Since the last few decades, nationalistic political parties have gained support in Europe, while terrorist attacks have also been on the rise, as noted in Peri, Rees, and Smith (2023), who using biannual data from the European Social Survey, find an increase in satisfaction with the country-government in the aftermath of terror attacks stricken in the country of the respondent. This paper asks whether terrorist attacks in one country impact voting intentions in another country, focusing on the dramatic 9/11 attacks in New-York, which marked a huge rise in anti-terrorism measures and military spending on the two sides of the Atlantic (e.g.; Mueller and Stewart, 2014; European Union, 2021). Not only, 9/11 caused almost three

thousand deaths, but also 67 British were counted among the fatal casualties, which likely magnified its behavioural impact in the UK, if any.¹

Although the behavioural effects of terrorism on individuals only indirectly affected by the attacks are usually short-lived (e.g., Metcalfe, Powdthavee, and Dolan (2011); Clark, Doyle, and Stancanelli, 2020), they may still cause sizable and long-lasting consequences, if for example, political elections were taking places close to the days of the attack (e.g., Montalvo, 2011; Balcells and Torrats-Espinosa, 2018). Moreover, the literature documents considerable heterogeneity of behavioural responses to terrorism with those most vulnerable to stress, such as, for example, women and new-borns, being affected the most (e.g., Armijos Bravo and Vall Castello, 2021; Camacho, 2008; Mirza, Stancanelli and Verdier, 2022; Quintana-Domeque and Rodenas Serrano. 2017; Rossin-Slater et al. 2020).

To capture the immediate impact of 9/11 on the British voting intentions, the empirical approach relies on a Regression Discontinuity Design, and on an Event Study model, using daily data around the 11 September and a few days bandwidth (for several years before and after 2001, in the event study set up), on the voting intentions of a representative large sample of the British population, drawn from the British Household Panel Surveys (BHPS), thanks to the fact that several thousand respondents were interviewed in September each year. There was a large and significantly positive impact of 9/11 on the British intentions to vote for the Conservatives, while intentions to vote for the incumbent Labour party fell significantly, and especially so for women. These findings are robust to several sensitivity checks, including varying the RDD optimal bandwidth, including and excluding covariates, and dropping different subsets of respondents who answered the survey in different days.

The effect of 9/11 on the British voting intentions was only short lived as the effect vanished a year later. The Labour party with Tony Blair as Prime Minister was in force at the time of 9/11, having won the general elections a few months earlier; following on a first Tony Blair Labour government, from 1997 to 2001. Four years later in 2005, the Labour Party with Tony Blair won again the elections, setting a third Tony Blair Labour government.

¹ There were 16 German victims also among 9/11 death fatalties. Using annual data from the German Socio Economic panel and a before-after dummy approach, Schüller (2015), finds no shift in support between political parties, but an increase in the strenght of political support among right-wing voters and a weaking of political support for left-wing voters.

The rest of this paper is organized as follows. The next section presents the data. The empirical method is described next, and a discussion of the results of estimation follows. The last section concludes.

Data

The data used for the empirical analysis are drawn from the British Household Panel (BHPS), a representative population survey of the United Kingdom, collected from 1992 to 2002,² with most interviews carried out in September and October of each year. In particular, the BHPS survey was addressed to over 18,000 respondents in 2001, with over 5,000 individuals being interviewed in September 2001, which enables precisely estimating the immediate impact of 9/11 on voting intentions, taking a Regression Discontinuity Design, as well as an Event Study approach.

Questions on "the Party which would vote for tomorrow"³, if any, were asked in all the survey waves, except for the first one, wave 1992, and therefore, wave 1992 is not included in the analysis. In terms of outcomes, the focus is on whether 9/11 impacted intentions to vote for the Conservative, the main UK right-wing party, or for the Labour, the incumbent party at the time of 9/11. In particular, survey respondents were first asked whether they were close to any political party, and next, which party they intended to vote at future elections if any. Moreover, questions on the party voted at the last general election were also asked, which enable examining whether individuals switched parties due to terrorism.

Given the local specificity of many Northern Ireland political parties, residents of Northern Ireland are dropped from the estimation sample. However, the results of estimation are robust to including them in the sample (see Table 2).

The survey also asked about trust in the government, inquiring whether "the government reflected the will of people", or whether "the government put the nation before the party", or

² As from 2003 the BHPS was suspended and the Understanding Society Survey was started.

³ The rooting of this question appears though such that respondents were first asked whether they were close to any political party, and only those who answered negatively (about 43% of the original sample in 2001), were asked about future voting intentions. Nonetheless, many of those who stated not to be close to any political party reported to have voted for a given political party at the past general elections.

whether 'people can influence the government". Although the latter questions were not asked in all the waves, they are available for 2001 and many other waves.

The BHPS provides information on the day, month and year when each respondent was interviewed, with the day of the interview being randomly set (e.g., Metcalfe, Powdthavee, and Dolan, 2011). Interviews were spread over several months, starting in September each year and ending in May the following year, with around 70% of the survey participants being interviewed in September and October, and none in June, July or August.

The survey collected respondents' socio-demographics characteristics, such age, gender, education, family status, activity and employment, health status and disability, region of residence, which are included and excluded in the estimation models and the results of estimation are robust to this exercise.

Empirical method

The immediate effect of 9/11 on the voting intentions of the British is modelled here using a Regression Discontinuity Design (see, for instance, Lee and Lemieux, 2010, for an overview of this research method) in which the running variable is given by the calendar days elapsed before and after the terror episode, as in Clark, Doyle, and Stancanelli (2020) -to estimate the impact of the Boston marathon bombing on Americans' well-being- and in Mirza, Stancanelli and Verdier (2022) - to pin down the effect of the Bataclan Concert Hall attack on the French food expenditure using shopping scan data. This amounts to comparing individual voting intentions in the days before the attack to those in the days after the attack. The difference between the two is assumed to be caused by the terror attack. For this assumption to hold, a number of conditions need to be satisfied (Lee and Lemieux, 2010) and these are tested for.

Moreover, in this study a combined event study and RDD approach is also taken, comparing individual voting intentions before and after the 11 September 2001, to individual voting intentions around the 11 September in earlier and later years.

First of all, it is a standard requirement for the validity of the RDD that the running variable is not affected by the exogenous shock under examination (McCrary, 2008). Here, this corresponds to checking that the British did not discontinue BHPS survey participation in the aftermath of the New-York attacks of 11 September 2001. The survey participation actually increased significantly in the days after 11 September 2001 (see Figure A in the Appendix) illustrates that, but significant survey participation differences around the 11 September are found also for other survey years, which suggests that the 2001 discontinuity was not related to the New-York attack, but rather to variation in the sampling of survey respondents which was independent from that terror attack.

Next, the continuity of survey participants' characteristics around the RDD cut-off (i.e., before and after the 11 September 2001) was checked, considering gender (see Figure B.1 in the Appendix), region of residence (see Figure B.2 in the Appendix), family situation (Figure B.3 in the Appendix), and education level (Figure B.4 in the Appendix). Similar checks were run also for the other covariates as well as balancing tests, comparing the sample means for various subgroups before and after the terror attack (see Table A in the Appendix). Out of the twelvevariable considered, five differ significantly on average across individuals interviewed before and after 9/11, with those interviewed after 9/11 being slightly younger, more educated, more likely to be single, more likely to have children, and to be employed. These differences in interviewing rates are unlikely to be due to 9/11, but all the controls are included in the econometric model, and the results of estimation of the model are robust to including and excluding controls (see Table 1).

The RDD equation estimated is the following:

1)
$$V_i = \xi T_i + \varphi f(d_i) T_i + \varrho f(d_i) (1-T_i) + u_i$$

where V is the outcome variable (e.g., planning on voting Conservative at future elections), T is a dummy variable taking value one for respondents who answered the survey in the days after the 11 September and value zero for survey participants interviewed in the days before. The symbol f stands for a polynomial function of the running variable and we take it to be linear (following Gelman and Imbens, 2019), while i denotes the individual, and u is a random error assumed to be distributed normally, robust, and clustered at the level of running variable. Under this set up, ξ is the parameter of interest that measures the impact of the 9/11 attack on outcome V. In particular, ξ measures the local average treatment effect (LATE), assuming that everyone is treated, which seems plausible, since everyone was exposed to the terror attack via the media. The day of the attack is not included in the estimation sample, but respondents who answered the survey on 11 September are dropped from the sample, as individuals may not yet be aware of the New-York terror attack when interviewed, which would confound the estimates. Nonetheless, the conclusions are also robust to including the day of the attack in the estimation sample (see specification E in Table 2). The procedure in Calonico et al. (2014) is used to determine the optimal bandwidth, which gives a bandwidth of five days, and the robustness of the estimates to varying the bandwidth is tested for, as is customary (see Table 1). The standard errors are robust and clustered at the level of the running variable. Clustering standard errors at both the level of the running variable and the level of the individual does not affect the results, while not clustering the standard errors the estimates lose precision and become not significant statistically (see Table 2).

Combing the RDD with an Event Study approach gives the following equation:

2)
$$V_{it} = \xi T_{it} * Y ear_{it} + \varphi f(d_{it}) * T_{it} * Y ear_{it} + \varrho f(d_{it}) * (1 - T_{it}) * Y ear_{it} + \alpha f(d_{it}) * T_{it}$$

$$+ \eta f(d_{it})^*(1-T_{it}) + \omega T_{it} + \beta V_{it} + u_{it}$$

where Year denotes a dummy equal to oner for respondents who answered the survey in 2001 and to zero otherwise and V is vector of dummies for the survey years. A matrix X of explanatory variables is also included in (and excluded from) both equations, controlling for individual characteristics: gender, age, education, family composition, any disability, employment status, and region of residence.

Results of estimation

The results of estimation of Regression Discontinuity Design (see Equation 1) and Event study models (Equation 2) of the effects of the 11 September terror attack in New-York on British voting intentions for the right-wing (Conservative Party) and the incumbent (Labour Party) are shown in Table 1. The literature predicts that terrorism generally increases votes for the right (e.g., Berrebi and Klor, 2008; Gould and Klor, 2010; Hersh, 2013; Giavazzi et al. 2023) and reduces votes for the incumbent party (e.g., Montalvo, 2011), though some also argue for a "rally around the flag" effect reinforcing support for the incumbent (e.g., Peri, Rees, and Smith, 2023). However, these studies focus on effects occurring in the country of the terror attack.

Here, the massive terror attack of 11 September 2001 in New-York is found to significantly increase intentions to vote for the Conservative and to reduce intentions to vote for the Labour Party in the United Kingdom. In particular, these conclusions hold true either estimating a RDD model for 2001, including and excluding covariates (respectively, specifications a and b of Table 1), or estimating Event Study models, including and excluding covariates (respectively, specifications (respectively, specifications c and d of Table 1). The size of the effects corresponds to an immediate increase

of about 31% in intentions to vote for the Conservative Party and a decline of 17% in intentions to vote for the Labour Party.⁴

These findings are generally robust to narrowing the sample bandwidth to 3 days, including and excluding covariates (respectively, specifications e and f of Table 1), or using a bandwidth of 4 days (specifications g of Table 1) or a bandwidth of 6 days (specifications h of Table 1) or 10 days (specification i of Table 1).

Triangular kernel estimates, plotted together with 95% standard errors bounds, confirm the significant increase in intentions to vote Conservative at future elections (see Figure C.1 in the Appendix), while the significant decline to vote Labour at future elections is driven by women's voting intentions (see Figures C.2 and C.3 in the Appendix). In contrast, there is no significant effects on intentions to vote on 11 September 2000, when there was no terror attack, which works well as a placebo check (see Figure D in the Appendix).

Robustness checks

Equation 1 was estimated for each survey year one by one, and the estimates plotted in Figure 1. The 11 September 1997, when a pre-legislative referendum was held in Scotland for the creation of a Scottish Parliament, had a negative impact on voting intentions for the incumbent national Labour party and no significant effect on voting intentions for the Conservative Party.

⁴ The estimation sample includes the full sample of respondents who answered the survey in the 5 days before and after the 11 September. Respondents were first asked about being close to any political party, and next, about future intentions to vote. The latter question was not asked to respondents who had answered to be close to a specific political party. Dropping respondents who reported to be close to a specific political party from the estimation sample does not significantly impact the results of estimation (see Table 2). However, the 2001 raw means in the 5 days before the terror attack, are equal, respectively, to 0.024 for the intentions to vote Conservative at future elections and to 0.056 for intentions to vote Labour at future elections, for the full sample of estimation, and to, 0.08 and 0.20, respectively, excluding individuals close to a specific political party from the sample, which is relevant to describe the relative size of the estimated effects.

Instead, the 11 September 1998 marked a significant decline in intentions to vote Conservative and an increase in intentions to vote Labour, likely because a document revealing the incriminating results of four-year-long investigations on United States President Clinton was made public on that day. Also, on 11 September 1999 there is a significant decline in intentions to vote Conservative, perhaps due to the United Nations holding a meeting to restore peace in East Timor on that day and the Indonesian President Habibe announcing that Indonesian soldiers would leave East Timor on 12 September 1999 (with Western Indonesia being 7 hours ahead of Coordinated Universal Time, UTC, also called Greenwich Mean Time, GMT). No other 11 September day significantly affected voting intentions for the Conservative or the Labour Party, except for the 11 September 2001, when the terror attack in New York was stricken. The effect of 9/11 on the British voting intentions did not last long though as there is no significant effect a year later on 11 September 2002 (see Figure 1).

Further robustness checks were conducted, dropping subsamples of observations located at different distances from the RDD cut-off (as suggested, for instance, by Barreca et al. 2011), namely, dropping respondents who answered the survey on the second day before or after the 11 September (i.e., dropping respondents who answered the survey on 7 or 13 September, see specification A in Table 2) or on the third day before and after the 11 September (see specification B in Table 2), or on the fourth day before and after the 11 September (see specification C in Table 2). Also, it is experimented with including the day of the attack itself, the 11 September, in the estimation sample (see specification D in Table 2) or including residents of Northern Ireland in the estimation sample (see specification F in Table 2) or dropping respondents residing in the region of London (see specification F in Table 2). The results of estimation of the effects of the terror of 11 September 2001 in New-York on the British voting intentions are robust to all these specification checks (see Table 2).

Furthermore, dropping from the estimation sample respondents who reported to be close to a specific political party magnifies the size of the effects (see specification G in Table 2), which become much larger, but at the cost of substantially shrinking the sample size. Dropping wave 2002 from the estimation sample does not affect much the estimates of interest (see specification H in Table 2), as there is no significant effect of 9/11 in 2002, a year after the terror (see also Figure 1). Clustering the standard errors at the level of the individual level but not at the level of the running variable makes the estimates less precise, with the effect on prospective votes for the Conservative becoming weakly significant (at the ten per cent significance level) and that on prospective votes for the Labour not significant any longer (see specification I in Table 2). However, not clustering the standard errors at all produces exactly the same results as clustering the standard errors at the level of the individual but not at that of the running variable (see specification J in Table 2). It follows that clustering the standard errors at both the level of the individual and the level of the running variable does not affect significantly the conclusions.

Heterogeneity of results

Coming to heterogeneity of responses, Table 3 shows results of estimation of the Event Study model (specification C in Table 1) for different subgroups of respondents, by gender, education, age and employment. Terrorism is likely to affect consumers' preferences for different political parties via fear feelings of future attacks magnified by media reports of a recent attack. There is evidence that individuals are especially scared by the threat of terrorism (e.g., Tsai and Venkataramani, 2015), of which they overestimate the occurrence (e.g., Viskusi, 2009). For example, Viskusi (2009) documents that Americans would be willing to spend larger amounts of money to prevent deaths from terrorism than natural disasters, relative to

deaths from car accidents, while the likelihood of dying in a car accident is actually the largest. One may expect larger behavioural responses to terrorism from individuals who are more vulnerable to fear and stress from fear, such as women (e.g., Armijos Bravo and Vall Castello, 2021; Camacho, 2008; Currie and Rossin-Slater, 2013; Croson and Gneezy, 2009; Mirza, Stancanelli and Verdier, 2022; Quintana-Domeque and Rodenas Serrano. 2017; Rossin-Slater et al. 2020).

Gender appears to affect very differently the effect of 9/11 on voting preferences, with the increase in prospective votes for the Conservative party driven by men (see specification 1 in Table 3) and the decline in prospective Labour votes due to the responses of women (see specification 2 in Table 3). This may possibly be explained by cultural gender norms, with men wanting to intensify the country security and thus, increasing support for right-wing parties, normally associated with larger security and military spending; and women feeling more insecure and losing trust in the incumbent party' capacity to protect them.

Moreover, the results appear to be driven by the inactive population (see specification 3 in Table 3), as the effects at stake are not statistically significant for the employed (see specification 4 in Table 3). This may be due to the inactive spending, on average, much more time in front of the media than the employed, due to them having more time available, and in line with the literature showing that the media channel the effects of terrorism on behavioural responses (e.g., Becker and Rubinstein, 2004; Giavazzi et al. 2023), but also that the media are an overall important driver of political preferences (e.g., Giavazzi et al. 2023). However, education also likely plays a role, as it is especially the lesser educated (individuals with primary or middle education) who increase prospective votes for the Conservative Party (see specifications 5 and 6 in Table 3), while the effects of interest are not statistically significant

for the college/university graduates (see specification 7 in Table 3), though sample size issues may reduce the precision of the estimates when splitting the sample by education level. Finally, looking at age, the increase in voting intentions for the Conservative party is significant for all age subgroups (specification 7 in Table 3 shows the estimates for youth and results for other age groups are available from the author), while the decline in prospective Labour votes loses statistical significance, likely due to sample size issues when considering age subgroups.

Voting preferences at the last general election and future votes for other parties

Finally, the outcomes for different subsamples, based on previous electoral choices at past elections are examined in the first panel of Table 4, revealing that the increase in prospective votes for the Conservative party is not significant for individuals who voted Labour at the last General Elections (see specification Y in Table 4.A), which were held a few months before the 9/11 terror. Moreover, the decline in prospective votes for the Labour Party is not significant for individuals who voted Conservative (see specification Z in Table 4.A) or did not go to vote at all (see specification W in Table 4.A) at the last General Election. The decline in intentions to vote for the Labour Party is significant only for those who had voted for the Labour in the last elections (see specification Y in Table 4.A) while the increase in intentions to vote for the Conservative Party is only statistically significant for those who had abstained (see specification W in Table 4.A) or voted Conservative (see specification Z in Table 4.A) at the last General Elections. These findings are somewhat in line with Schüller (2015) that finds no shift in support between political parties, but an increase in the strength of political support among right-wing voters and a weakening of political support for left-wing voters, when examining the impact of 9/11 on the German's political attitudes, using annual data from the German Socio Economic Panel (GSOEP) and a before-after dummy approach, though the

framing and phrasing of the questions studied here is very different, and, especially, the relevant questions seem more specific and more detailed in the BHPS than in the GSOEP.

Finally, the second panel of Table 4 presents the results of estimation for other outcomes, spanning the intentions to vote for other political parties -the Liberal-Democrat, the Greens, the Scottish National Party and the Welsh National Party, as well as abstentions from the vote at the last General Elections (see the middle block of results in Table 4.B). There is no significant effect of the 11 September terrorist attacks in New-York on any of these other outcomes, at least not for the average respondent in the sample, in line with the previous literature that finds and predicts an effect of terror only on preferences for right wing parties and for the incumbent party. Answers to questions inquiring whether respondents were close to a specific political party were not significantly affected by 9/11 (see the last block of results in Table 4.B), suggesting that only "marginal" voters' intentions to vote at future elections for the Conservative or the Labour Party were impacted by 9/11.

However, 9/11 produced a significant decline in overall political engagement (see the first block of results in Table 4.B), as captured by questions on whether the respondent supported a specific political party. There is also some indication that 9/11 diminished trust in the government, as measured by questions on whether respondents felt that the government reflects the will of people, or puts the nation before the party, or people may be able to influence the government (see the first block of results in Table 4.B).

Conclusions

This study investigates whether the dramatic terror events of the 11 September 2001 in New-York (9/11 in short) affected the political preferences of the British. The literature hypothesizes that terrorism affects voting behaviour by increasing votes for the right and reducing support for the incumbent party, though there is also evidence of a "rally around the flag" increasing support for the incumber party. Most of the earlier literature examines the electoral effects of terrorism in the country of the attack.

Using daily data drawn from the British Household Panel and a Regression Discontinuity Design, as well as an Event Study approach, it is here concluded that 9/11 immediately increased intentions to vote Conservative at future elections, by about 31%, and reduced prospective votes for the Labour Party, by about 17%.

These effects are driven by the preferences of men, as far as the increase in voting intentions for the right goes, and by those of women, for the decline in prospected future Labour votes. This gendered pattern is perhaps due to cultural gender norms, with men wanting to secure more military interventions and military spending in the aftermath of terrorist attacks and women feeling more doubtful about the adequacy of the incumbent to face future terror. Moreover, the estimates are significant for individuals out of work, who may likely spend more time in front of the media, but not for the employed, corroborating the hypothesis that the media channel the effects of terrorism on normal consumer and in line with the literature documenting a large media impact on electoral outcomes. The effects of interest are not significant for the college/university educated, who may also be less sensitive to media exposure, but are statistically significant for respondents with primary or middle education level.

Furthermore, respondents who voted Labour at the last general elections, which took place, only a few months before 9/11, do not show any increase in prospective votes for the Conservative in the aftermath of 9/11, but only a decline in prospective votes for the Labour.

The opposite holds true for respondents who voted Conservative at the last general election, who report increased intentions to vote for the Conservative at future election, due to 9/11, but register no decline in the probability of voting Labour. Individuals who reported to have abstained from voting at the last election, also report increased intentions to vote for the Conservative in the aftermath of 9/11 but no decline in prospective Labour votes. Intentions to vote for other political parties, such as the Liberal Democrats, the Greens, the Scottish National Party or the Welsh national party were not significantly affected by 9/11. Therefore, the findings in this study confirm earlier work that terror increases political party.

Finally, the effects of 9/11 on the British voting intentions were short-lived, vanished a year after 9/11, and did not impact the later general election outcomes, as the Labour Party was reelected in 2005. Nonetheless, as the size of the immediate effects is large, if terror was timed closer to the time of the elections, it might have affected substantially the outcomes. This certainly may deserve attention by policy makers and specific programs to reassure citizens in the aftermath of terror may be designed, which may involve for example awareness campaigns to reduce stress and fear from terrorism targeted at the most vulnerable groups in society.

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RDD-Event Study, all waves(0.0116)(0.00806)including covariatesObservations22,13322,131	Specification i)	Treat 9/11	0.0206*	-0 0203**	
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		Observations	· /	· /	
	10 days bandwidth	R-squared	0.004	0.015	

Table 1. Results of estimation of RDD & RDD-Event-Study models

10 days bandwidth*R-squared*0.0040.015The outcomes are subjective intentions to vote. The models estimated are specified, respectively, in Equation 1
(RDD) and Equation 2 (RDD*Years) of Section 2. See the text in Section 2 for the list of controls. Standard errors
(in brackets) are robust and clustered at the level of the running variable.

*** denotes statistical significance at the 1% level, ** at the 5% level, and * at the 10% level.

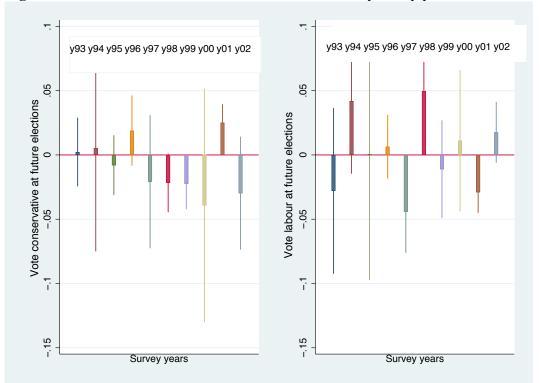


Figure 1. Visual results of estimation of RDD models year by year

The outcomes are subjective intentions to vote. The models estimated are specified in Equation 1 (RDD) of Section 2. See the text in Section 2 for the list of controls. Standard errors are robust and clustered at the level of the running variable. The bar plots visualize confidence intervals around the estimates and center the plot around zero, meaning that any estimate that crosses zero is statistically non-significant at the 5% level.

Table 2. Results of estimation of RDD-Event-Study models: More robustness checks

estimation of	NDD-Lven	D		
	Intentions to vote for:			
		Conservative	Labour	
average before 9		0.08	0.20	
A) Dropping da				
r.	Treat 9/11	0.0395***	-0.0239***	
		(0.00867)	(0.00616)	
	Observations	9,482	9,482	
	R-squared	0.006	0.017	
B) Dropping da	y 3 & day -3			
· · · · · · · · · · · · · · · · · · ·	Treat 9/11	0.0364***	-0.0346***	
		(0.00995)	(0.00809)	
	Observations	9,847	9,847	
	R-squared	0.008	0.017	
C) Dropping da	y 4 & day -4			
	Treat 9/11	0.0321***	-0.0246***	
		(0.00719)	(0.00689)	
	Observations	9,819	9,818	
	R-squared	0.007	0.018	
D) Including da		otember)		
	Treat 9/11	0.0209**	-0.0205*	
		(0.00911)	(0.00947)	
	Observations	13,474	13,474	
	R-squared	0.006	0.017	
E) Including No			0.017	
	Treat 9/11	0.0344***	-0.0299***	
		(0.00987)	(0.00815)	
	Observations	12,005	12,005	
	R-squared	0.006	0.017	
F) Dropping Lo		0.000	0.017	
	Treat 9/11	0.0372***	-0.0151**	
	ficat 9711	(0.00818)	(0.00593)	
	Observations	10,758	10,757	
	R-squared	0.006	0.017	
G) Dropping re				
	Freat 9/11	0.0970***	-0.118***	
	ficat 9/11	(0.0259)	(0.0233)	
	Observations	3,761	3,761	
	R-squared	0.029	0.042	
H) Dropping wa	1	0.027	0.072	
	Treat 9/11	0.0286**	-0.0269***	
	ficat 9/11	(0.00985)	(0.00794)	
	Observations	10,668	10,668	
	R-squared	0.007	0.016	
I) Clustering th				
not at the level			al level Dut	
	Freat 9/11	0.0344*	-0.0299	
	1 reat 9/11			
	Observations	(0.0190)	(0.0307) 12,005	
		12,005		
	R-squared	0.006	0.017	
J) Not clusterin	0		0.0000	
	Treat 9/11	0.0344*	-0.0299	
	01	(0.0190)	(0.0307)	
	Observations	12,005	12,005	
	R-squared	0.006	0.017	

The models estimated correspond to Equation 2 of Section 2, and include controls. The sample bandwidth is 5 days. Standard errors are robust and clustered at the level of the running variable.

		Intentions to vote for:		
		Conservative	Labour	
1) Women sample				
average before 9/11		0.08	0.19	
0	Treat 9/11	0.0286	-0.0737***	
		(0.0184)	(0.0121)	
	Observations	6,010	6,010	
	R-squared	0.009	0.018	
2) Men sample	^			
average before 9/11		0.08	0.21	
	Treat 9/11	0.0497***	0.0242	
		(0.0109)	(0.0210)	
	Observations	4,674	4,674	
	R-squared	0.012	0.025	
3) People out of work	K			
average before 9/11		0.08	0.22	
	Treat 9/11	0.0441**	-0.0524**	
		(0.0183)	(0.0184)	
	Observations	5,801	5,801	
	R-squared	0.012	0.022	
4) People in work				
average before 9/11		0.08	0.16	
	Treat 9/11	0.0268	-0.00496	
		(0.0156)	(0.0230)	
	Observations	4,883	4,883	
	R-squared	0.011	0.021	
5) Primary education	1			
average before 9/11		0.10	0.20	
	Treat 9/11	0.0354	-0.0827***	
		(0.0197)	(0.0238)	
	Observations	3,435	3,434	
	R-squared	0.022	0.028	
6) Middle education				
average before 9/11		0.10	0.25	
	Treat 9/11	0.0445*	-0.0755***	
		(0.0220)	(0.0207)	
	Observations	3,647	3,647	
	R-squared	0.014	0.031	
7) College/University	education	0.10	0 0 5	
average before 9/11	T 0/11	0.10	0.25	
	Treat 9/11	-0.0447	-0.123	
	01	(0.0299)	(0.0766)	
	Observations	931	931	
	R-squared	0.045	0.052	
8) Youth aged less th	an 25	0.07	0.22	
average before 9/11	T = (0/11)	0.06	0.22	
	Treat 9/11	0.130***	-0.0258	
	01	(0.0226)	(0.0816)	
	Observations	1,201	1,202	
	R-squared	0.038	0.070	

Table 3. Results of estimation of RDD-Event-Study models: Heterogeneity Results

The models estimated correspond to Equation 2 of Section 2, and include controls. The sample bandwidth is 5 days. Standard errors are robust and clustered at the level of the running variable.

Intentions to vote	for:	Conservative		Labour		
W) Estimation san	nple is respon	dents who did not vote	at the last gen	neral election (2	21% of full samp	ole)
Treat 9/11 0.105***			-0.005	16		
		(0.0292)		(0.038	(5)	
(Observations 1,756				<i>,</i>	
		-	· · ·			
	R-squared	0.024		0.03		`
		lents who voted Conser	vative at the l			9
]	Freat 9/11	0.0822***		0.0072	27	
		(0.0172)		(0.019	9)	
(Observations	2,031		2,03	0	
1	R-squared	0.030		0.03	6	
	-	lents who voted Labour	at last gener)
	Freat 9/11	0.00885	ui iusi gener	-0.118 ³		1
1	11cat 9/11					
		(0.0125)		(0.033	<i>,</i>	
(Observations	3,424		3,424	4	
	R-squared	0.019		0.02	9	
Table 4.B. More ou	itcomes, resul	ts of estimation of RD			21	D
			average before 9/11	Treat 9/11	Observations	R-squarea
Government does	not reflect the	will of the people	0.48	-0.0745**	4,717	0.065
0.1	24 ·		0.2	(0.0274)	4 750	0.029
Ordinary people ca	an't influence g	government	0.2	0.0410 (0.0411)	4,759	0.028
Government does	not put nation	before party	0.67	0.0178	4,710	0.036
	I	F J		(0.0601)	.,,	
Supports a particul	lar political par	rty	0.7	-0.0430***	10,683	0.091
Intentions to vote	[:h a	2.4	0.16	(0.0130)	12,005	0.000
Intentions to vote	Liberal in the I	uture	0.16	0.00221 (0.0125)	12,005	0.009
Intentions to vote	Green in the fu	ture	0.006	-0.00122	12,004	0.016
				(0.00434)	,	
Intentions to vote	Scottish Nation	nal Party in the future	0.002	-0.00428	12,004	0.040
T	Walsh Nations	1 Deuter in the feture	0.000	(0.00326) -0.00108	12.004	0.027
Intentions to vote	weish Nationa	l Party in the future	0.000	(0.00108)	12,004	0.027
Intentions not to ve	ote in the futur	e	0.27	0.0149	12,004	0.040
				(0.0226)		
Close to Conservat	tive Party		0.26	-0.0120	10,684	0.077
		0.20	(0.0295)	10 694	0.072	
Close to Labour Party		0.39	-0.0194 (0.0203)	10,684	0.073	
Close to Liberal Party		0.13	0.00279	10,684	0.034	
				(0.0249)	-	
Close to Green Party		0.09	-0.0130	10,683	0.031	
Class to Spattick	Jational Dart-		0.02	(0.00756)	10 692	0 155
Close to Scottish N	National Party		0.02	-0.00999 (0.00766)	10,683	0.155
Close to Welsh National Party			0.002	0.00224	10,683	0.045
ý			(0.00298)	,		

Table 4.A. Intentions to vote for subsamples of respondents: RDD-Event-Study

The models estimated correspond to Equation 2 of Section 2, and include controls. The sample bandwidth is 5 days. Standard errors are robust and clustered at the running variable.

Online Appendix

Table 11: Dataneing tests of explanatory variables before and after 9711, 2001 survey.						
	before	after	difference	st. dev.	t	obs
Woman	0.573	0.546	0.027	0.021	1.25	2,075
Age	54.005	49.165	4.839	0.871	5.556*	2,075
primary educ.	0.361	0.309	0.052	0.02	2.539*	2,075
middle school	0.285	0.297	-0.011	0.019	-0.569	2,075
high school	0.25	0.282	-0.032	0.019	-1.681	2,075
university	0.079	0.067	0.011	0.011	1.03	2,075
partnered	0.604	0.663	-0.059	0.021	-2.802*	2,075
any children	0.231	0.304	-0.073	0.0193	-3.777*	2,075
region	8.861	8.66	0.2	0.246	0.815	2,075
healthy	0.867	0.876	-0.008	0.0146	-0.59	2,075
disabled	0.099	0.107	-0.0085	0.013	-0.63	2,075
employed	0.401	0.488	-0.087	0.021	-4.009*	2,075

Table A. Balancing tests of explanatory variables before and after 9/11, 2001 survey.

Sample descriptive statistics for individuals interviewed the five days before or after the 11 September 2001. A (*) denotes statistical significance at 5% level or higher. Out of the twelve-variable considered, five differ significantly on average across individuals interviewed before and after 9/11, with those interviewed after 9/11 being slightly younger, more educated, more likely to be single, more likely to have children, and to be employed. Obviously, it is difficult to imagine that these differences are due to 9/11, but they are likely to be driven by the sample pattern of interview design. The results of estimation of the model are robust to including

and excluding controls.

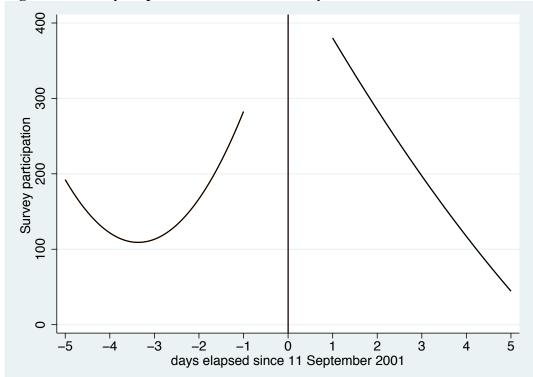


Figure A. Survey response rate around the days of 9/11 attack

The vertical line is drawn on the day corresponding to the 9/11 attack in New York (the 11th September 2001). The lines are interpolated through triangular kernel estimates. There is a statistically significant discontinuity at the cut-off, equal to 162.2 with a standard error of (19.49). However, a significant effect is found also for other survey years, and is equal, for example, to 112.84 (54.43) in 2002 and to -70.16 (24.48) in 1992. As respondents were randomly allocated to interview days, these effects are not related to the 2001 terrorist attack, but perhaps due to the 11 September being a Tuesday in 2001, a Wednesday in 2002, and a Friday in 1992.

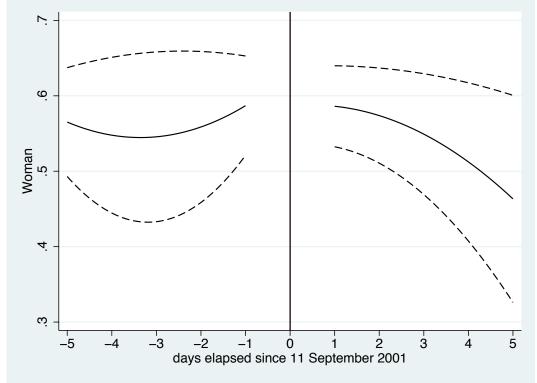
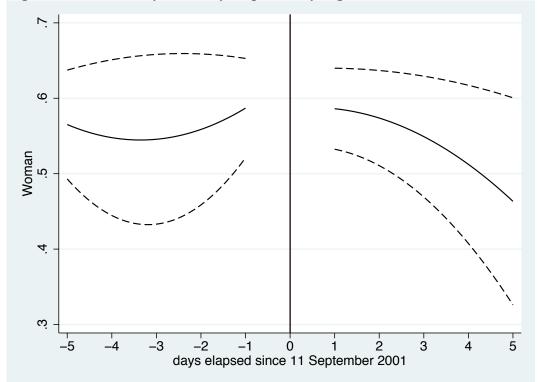


Figure B.1. Continuity of survey responses by gender woman before and after 9/11

The vertical line is drawn on the day corresponding to the 9/11 attack in New York (the 11th September 2001). The lines are linearly interpolated through triangular kernel estimates and the dashed lines are the 95% confidence intervals around these estimates.

Figure B.2. Continuity of survey responses by region of residence before and after 9/11



The vertical line is drawn on the day corresponding to the 9/11 attack in New York (the 11th September 2001). The lines are linearly interpolated through triangular kernel estimates and the dashed lines are the 95% confidence intervals around these estimates.

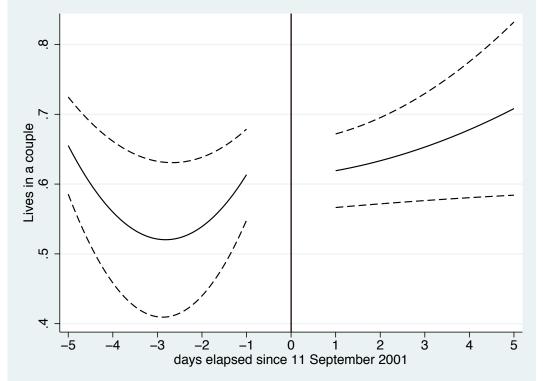


Figure B.3. Continuity of survey responses by cohabiting status before and after 9/11

The vertical line is drawn on the day corresponding to the 9/11 attack in New York (the 11th September 2001). The lines are linearly interpolated through triangular kernel estimates and the dashed lines are the 95% confidence intervals around these estimates.

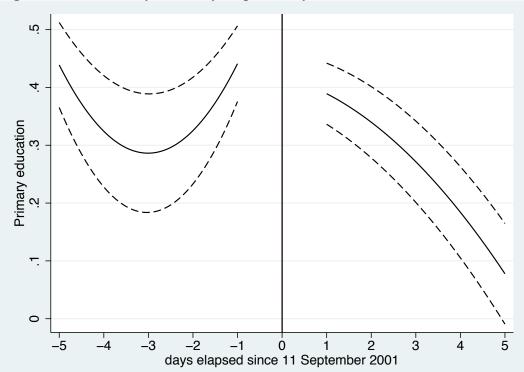


Figure B.4. Continuity of survey responses by education level before and after 9/11

The vertical line is drawn on the day corresponding to the 9/11 attack in New York (the 11th September 2001). The lines are linearly interpolated through triangular kernel estimates and the dashed lines are the 95% confidence intervals around these estimates.

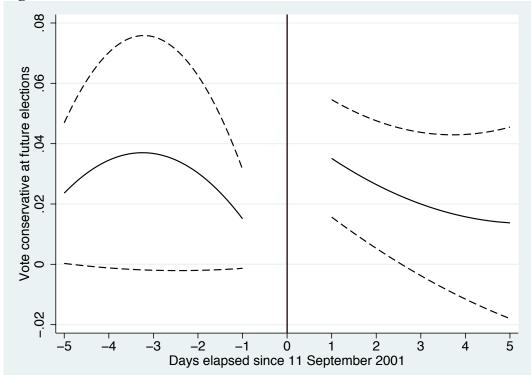
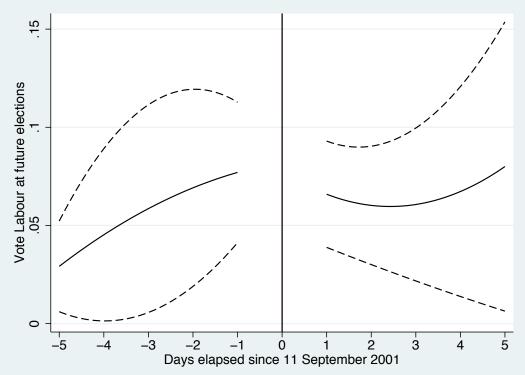


Figure C.1. Intentions to vote Conservative before and after 9/11

The vertical line is drawn on the day corresponding to the 9/11 attack in New York (the 11th September 2001). The lines are linearly interpolated through triangular kernel estimates and the dashed lines are the 95% confidence intervals around these estimates.

Figure C.2. Intentions to vote Labour before and after 9/11



The vertical line is drawn on the day corresponding to the 9/11 attack in New York (the 11th September 2001). The lines are linearly interpolated through triangular kernel estimates and the dashed lines are the 95% confidence intervals around these estimates.

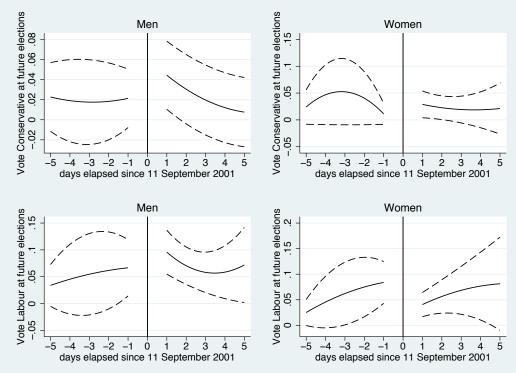


Figure C.3. Intentions to vote Conservative or Labour before and after 9/11 by gender

The vertical lines are drawn on the day corresponding to the 9/11 attack in New York (the 11th September 2001). The lines are linearly interpolated through triangular kernel estimates and the dashed lines are the 95% confidence intervals around these estimates.

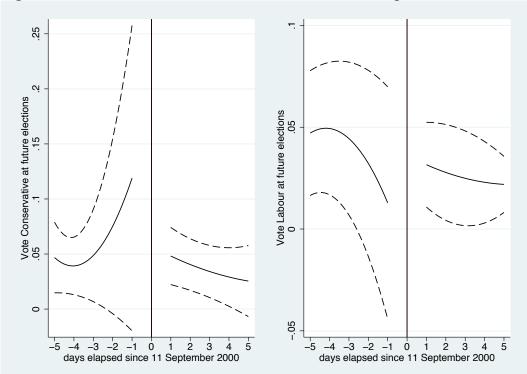


Figure D. Intentions to vote Conservative or Labour in September 2000

The vertical lines are drawn on the day corresponding to the 9/11 attack in New York (the 11th September 2001). The lines are linearly interpolated through triangular kernel estimates and the dashed lines are the 95% confidence intervals around these estimates.