

## **The European trust crisis and the rise of populism**

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### **Replication Files**

- **Main Dataset.** (STATA .dta format). “voting\_ESS\_NUTS2”
- **Complementary Datasets.**
  - (STATA .dta format) “ESS\_individual\_data”
    - This file comprises individual-level responses to a set of questions that form part of the ESS. It is used to get the estimates reported in Tables 20 and 21 that explore heterogeneity, as well for the calculation of the summary statistics of Appendix Table 1.
  - (STATA .dta format) “voting\_NUTS3”
    - This file consists of voting outcomes as well as of macroeconomic data (employment rates) at the NUTS 3 level of geographical detail, for 11 countries. It is used for the calculation of the estimates reported in Table 4, Appendix Table 2 and for the production of Appendix Figures 3a-f.
  - (STATA .dta format) “UK\_data”
    - This file contains data on the Brexit vote as well as on unemployment and industrial composition in the United Kingdom’s 379 electoral districts. It is used in the calculations of Table 11 and for the plotting of Figures 6a-b.

### **Notes**

- The folder includes the programs (Stata .do files) that replicate all tables of the paper and all tables reported in the Supplementary Appendix. Given that the programs are long, the folder includes a separate .do file for a small number of tables.
  - Please note that inside the .do files we try to label the tables and figures as well as to include some comments.
- The folder includes three master execution .do programs that run all the programs. The first master .do file is named “Main\_Tables” and produces all the tables of the main paper

by orderly printing them one below the other in .txt format. The second master .do file is named “Appendix\_Tables” and generates all the tables of the Supplementary Appendix, again, by printing them one below the other in .txt format. The third master .do file is named “Figures”; it plots all the figures of the main paper, followed by those of the Supplementary Appendix and subsequently prints them in .eps format. One can simply run these three programs independently as they nest all the necessary sub-routines.

## Variable Descriptions

The .dta file includes brief definitions for all variables. To see that just type the command “describe” followed by the variable name. The Data Appendix gives detailed variable definitions and data sources.

## Structure of Execution (.do) Programs

- **Figures.** Includes all linecharts, histograms and scatterplots.
  - *Figures 1a-1b; Figure 2; Figures 3a-3d; and Appendix Figures 1a-b, 2a-2d.*  
[Data and descriptive (before-after) analysis - Main Paper (Section 3).]
  - *Figures 4a-4e; Figures 5a-5d; Figures 6a-6b; and Appendix Figures 3a-3f.*  
[The European crisis and the rise of populism - Main Paper (Section 4).]
  - *Figures 7a-7f.* [Unemployment, general and political trust and political beliefs - Main Paper (Section 5).]
- **Main\_Tables.** Besides being the master .do file that reproduces all the tables of the main paper, it also generates **Table 1.** Summary Statistics – Voting outcomes; Trust and Beliefs; economic measures at the NUTS 2 level of geographical detail. [Data and descriptive (before-after) analysis - Main Paper (Section 3).]
- **Appendix\_Tables.** This master .do file reproduces all Appendix tables and generates **Appendix Table 1.** Summary Statistics – Trust and Beliefs at the individual level. [Data and descriptive (before-after) analysis - Main Paper (Section 3).]
- **program1.** Generates **Tables 2, 6 and 8; panel A of Table 5.** Panel OLS and IV (Reduced-Form, First-Stage) and 2SLS Specifications. Unemployment and Voting. [The European crisis and the rise of populism - Main Paper (Section 4).]

- **program 2. Generates Tables 12, 14, 16 and 18.** Panel OLS and 2SLS Specifications. Unemployment, General and Political Trust, and Political Beliefs; Unemployment and Beliefs/Attitudes on Immigration. All ESS rounds and countries. [*Unemployment, general and political trust and political beliefs - Main Paper (Section 5).*]
- **program 3. Generates Tables 3, 7, 9 and 10; panel B of Table 5.** Difference Specifications. OLS and IV [Reduced-Form, First-Stage] and 2SLS Specifications. Construction, Unemployment and Voting. All ESS rounds and countries. [*The European crisis and the rise of populism - Main Paper (Section 4).*]
- **program4. Generates Tables 13, 15, 17 and 19.** Difference (Post-Pre Crisis). OLS and 2SLS Specifications. Unemployment, General and Political Trust, and Political Beliefs; Unemployment and Beliefs/Attitudes on Immigration. All ESS rounds and countries. [*Unemployment, general and political trust and political beliefs - Main Paper (Section 5).*]
- **program5. Generates Table 4 and Appendix Table 2.** Panel OLS and Difference OLS Specifications. Unemployment and Voting. NUTS 3 level, 11 countries. [*The European crisis and the rise of populism - Main Paper (Section 4).*]
- **program6. Generates Appendix Tables 3, 6, 7.** Panel IV (Reduced-Form, First-Stage) Specifications. Unemployment, Construction and Voting. Robustness. All ESS rounds and countries. [*The European crisis and the rise of populism - Main Paper (Section 4).*]
- **program7. Generates Appendix Tables 12 and 13.** Panel 2SLS Specifications. Unemployment, General and Political Trust, and Political Beliefs; Unemployment and Beliefs/Attitudes on Immigration. All ESS rounds and countries. [*Unemployment, general and political trust and political beliefs - Main Paper (Section 5).*]
- **program8. Generates Appendix Tables 4, 5 and 7.** Difference Specifications. IV (First-Stage) and 2SLS Specifications. Construction, Unemployment and Voting. Baseline and Robustness. [*The European crisis and the rise of populism - Main Paper (Section 4).*]
- **program9. Generates Appendix Table 11.** Difference (Post-Pre Crisis) Reduced-Form Specification. Construction, General and Political Trust, and Political Beliefs. All ESS rounds and countries. [*Unemployment, general and political trust and political beliefs - Main Paper (Section 5).*]
- **program10. Generates Table 11.** OLS and 2SLS Specifications. Unemployment, Changes in Unemployment and Brexit vote. 379 British municipalities. [*The European crisis and the rise of populism - Main Paper (Section 4).*]

- **program11. Generates Tables 20 and 21.** Heterogeneity. OLS Specifications with controls. Unemployment, General and Political Trust, and Political Beliefs; Unemployment and Beliefs/Attitudes on Immigration. Baseline. Individual data. All ESS rounds and countries. [*Unemployment, general and political trust and political beliefs - Main Paper (Section 5).*]
  - **program12. Generates Appendix Tables 8, 9 and 10.** Further Tests. Panel Specifications. OLS and IV (Reduced-Form, First-Stage) and 2SLS Specifications. Construction, Unemployment and Voting. Robustness. [*The European crisis and the rise of populism - Main Paper (Section 4).*]
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