Online appendix for:

The Wars of Others: The Effect of Russian's Invasion of Ukraine on Spanish Nationalism

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A Unexpectedness of event and treatment compliance

The Russian invasion of Ukraine on February 24, 2022 was by many accounts an unexpected event. As a result, most citizens learned about it—and were therefore 'treated' by it—around that date. These claims are related to key assumptions, namely excludability and compliance, in the research design we employ (Muñoz, Falcó-Gimeno & Hernández, 2020; Nussio, 2020; Balcells & Torrats-Espinosa, 2018; Bateson & Weintraub, 2022). In this section, we evaluate these assumptions.

First, an overview of the covers of some of the main Spanish newspapers between February 24 and February 25 supports both assumptions. While on February 24 (Figure A1) all newspapers dedicated their covers to a major domestic political event—the resignation of the main opposition party (Popular Party, PP)'s leader after an internal scandal—the situation in Ukraine only appears in small, side news that mention the risk of an invasion. On February 25 (Figure A2), however, the Russian invasion occupies the whole cover space in all major newspapers, which open with headlines such as "War in Europe" or "Putin launches a massive attack against Ukraine."

Figure A3 shows the covers of *El País*, the most widely read newspaper in Spain, before February 24 and after February 25. They depict that the invasion marked a turning point in terms of media attention to the conflict in Ukraine.

Second, in Figure A4 we show the relative interest in online searches in Spain for four search terms related to the invasion: Russia, Ukraine, Putin, and NATO.[1] Searches of these terms clearly spiked *after* the February 24 invasion and slowly decreased thereafter.

Third, we use polling data in Spain from the post-invasion period to show that citizens were well aware of the Russian invasion. In particular, we use a poll fielded by the *Centro de Investigaciones Sociológicas* in March 2022, the main public opinion institute in Spain (CIS, 2022). Figure A5 shows that over 80% of respondents had at least 'some' knowledge of what was happening in Ukraine, and more than 50% said they had quite or a lot of knowledge about the events.[2] Figure A6 shows the responses to four items that ask how concerned citizens were about the invasion, namely, the overall level of concern, how concerning the invasion was for Spain, whether

[1] In Spanish: 'Rusia', 'Ucrania', 'Putin', and 'OTAN'.
[2] We thank Reviewer 3 for pointing us to this CIS survey.

Russia was likely to invade other countries, and whether the invasion would have economic consequences for the Spanish population. The results show that the general level of concern was high.

Finally, in Figure A7, we show the results from our main analyses distinguishing between individuals who prefer regular newspapers and those who instead prefer to read entertainment media sources.[3] Although the results could be biased by the relatively low number of individuals who prefer entertainment sources (a total of 311, 15% of the sample), they show that the effect is larger and only significant in the case of those who read regular newspapers. This result supports our assumption that compliance was high and that most citizens who were exposed to the news were aware of the invasion.

Overall, these descriptive analyses suggest that the invasion of Ukraine constituted an unexpected event that took most people by surprise, even if there were read flags before that date (Russia was using coercive diplomacy and threatening to invade Ukraine, but many thought Putin was bluffing). The ubiquity of news related to the invasion in the media (including newspapers, TV, radio, and online sources) indicates that most people were aware of the events and exposed to information about it, which should alleviate concerns about compliance.

[3]We use a question in our survey that asks which media the respondent prefers, including a long list of all the relevant newspapers in Spain. One of the options was 'I prefer another type of media (e.g. 20 Minutos, HOLA, Pronto, Marca, El Mundo Deportivo, National Geographic, etc)', which includes celebrity-related and sports sources, among others.

(a) El País

(b) El Mundo

(c) ABC

(d) La Vanguardia

Figure A1: Covers of main Spanish newspapers on February 24, 2022 (Source: kiosko.net)

(a) El País

(b) El Mundo

(c) ABC

(d) La Vanguardia

Figure A2: Covers of main Spanish newspapers on February 25, 2022 (Source: kiosko.net)

(a) February 19

(b) February 20

(c) February 21

(d) February 22

(e) February 23

(f) February 26

(g) February 27

(h) February 28

(i) March 1

Figure A3: Covers of *El País* before and after invasion of Ukraine (Source: kiosko.net)

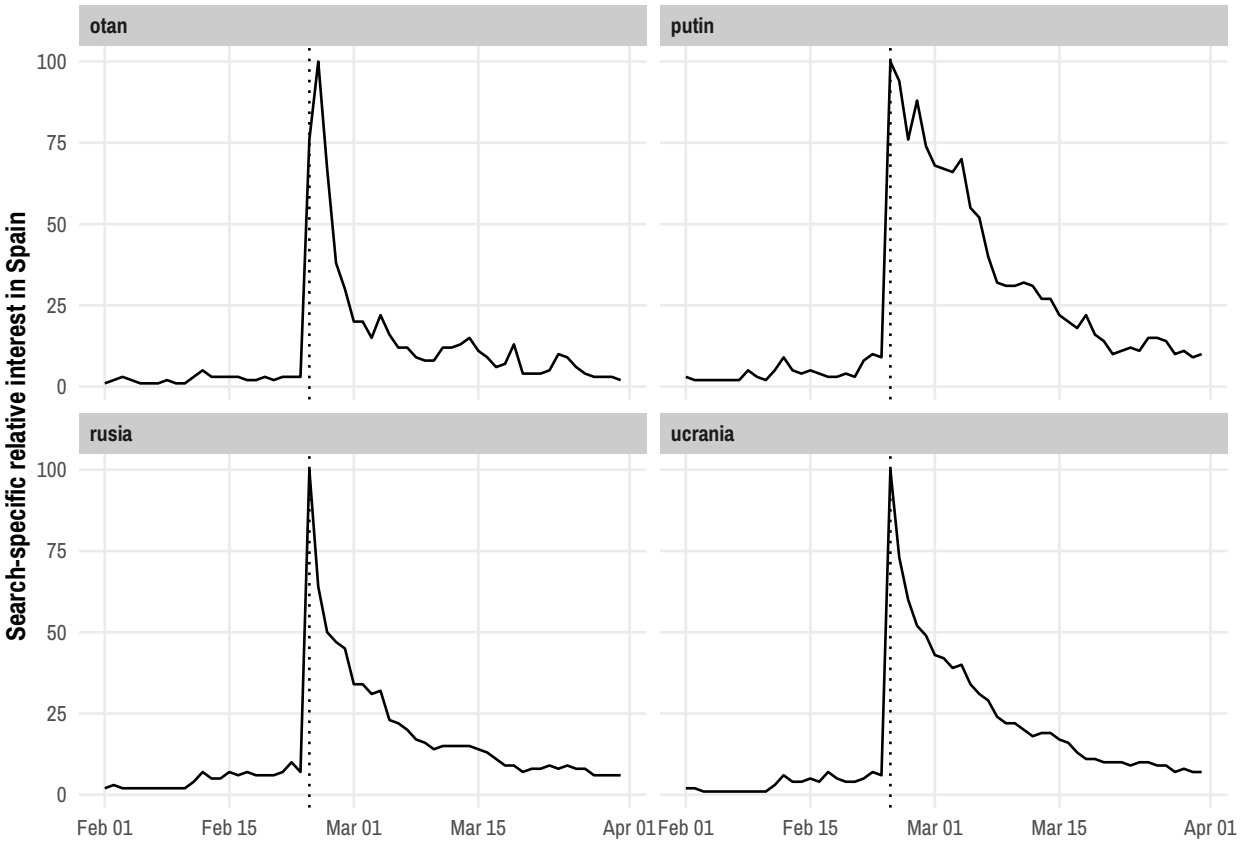

Figure A4: Interest in online searches in Spain from Google Trends

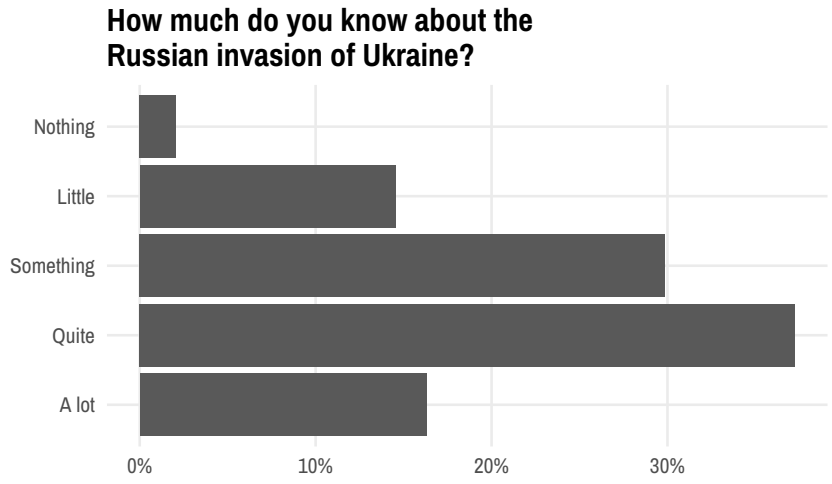

Figure A5: Self-reported knowledge about the Russian invasion in Spain, March 2022 (Source: CIS 2022)

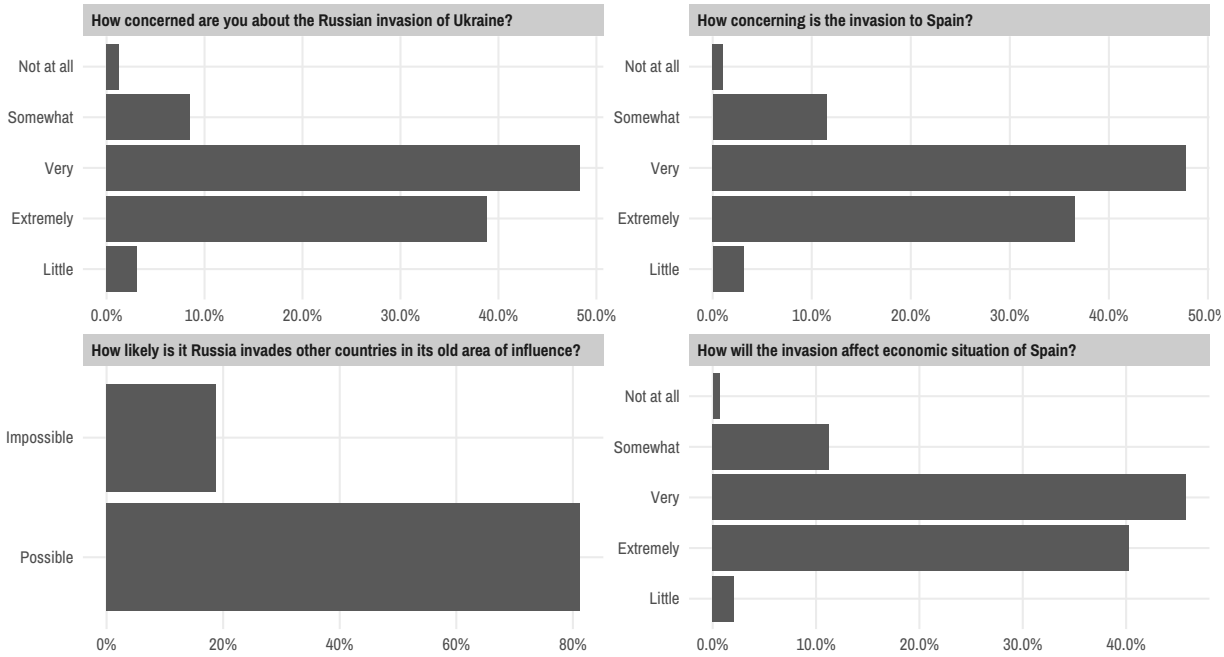

Figure A6: Self-reported concern about the Russian invasion in Spain, March 2022 (Source: CIS 2022)

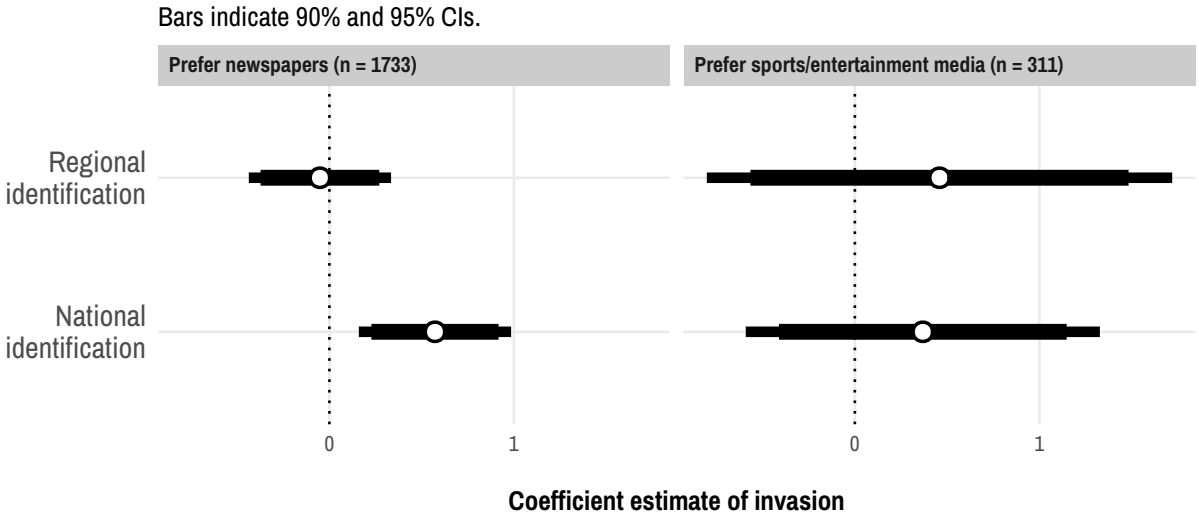

Figure A7: Main results depending on media preferences

B Descriptive statistics

Figure A8 shows the number of respondents per day throughout the survey, including the pre- and post-invasion waves.

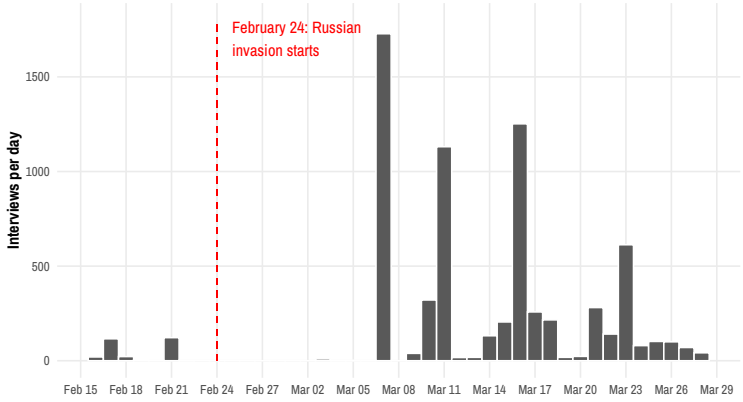

Figure A8: Survey timing and responses

Table A1 shows the balance across covariates between the treated and control groups, before and after matching. Figure A9 shows these data graphically.

Table A1: Balance table

	Means Treated	Means Control	Std. Mean Diff.
Original dataset			
Distance (propensity score)	0.87	0.76	0.66
Age	38.22	48.34	-0.63
Income	5.74	5.92	-0.11
Ideology	4.74	5.67	-0.40
Sex	1.56	1.51	0.09
Social class	1.74	1.69	0.07
Education	2.72	2.76	-0.04
Matched dataset			
Distance (propensity score)	0.77	0.76	0.00
Age	48.35	48.34	0.00
Income	5.93	5.92	0.01
Ideology	5.63	5.67	-0.02
Sex	1.52	1.51	0.01
Social class	1.66	1.69	-0.03
Education	2.73	2.76	-0.03

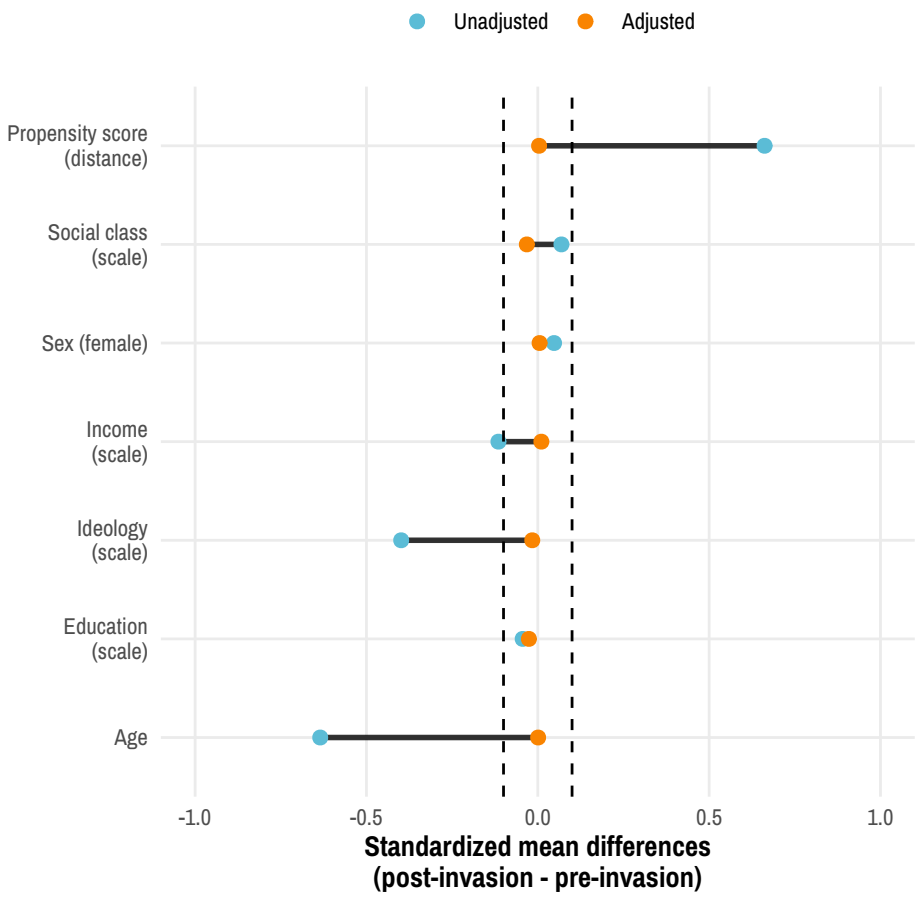

Figure A9: Balance of pre-treatment respondent characteristics, before and after matching.

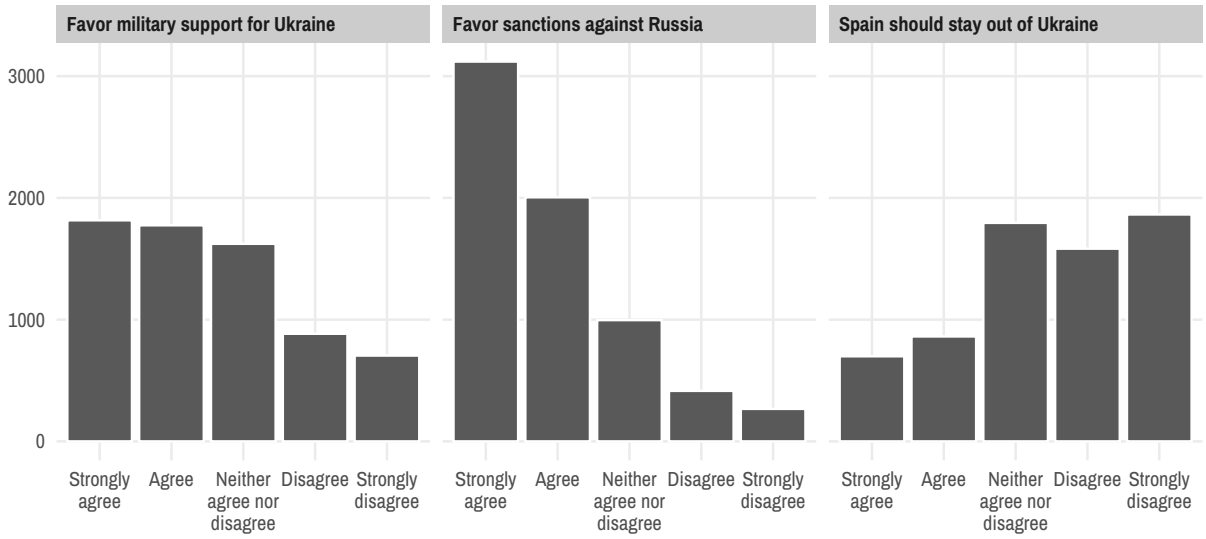

Figure A10: Attitudes on the Ukraine conflict (post-invasion sample)

Figure A10 shows the responses to the three questions on the conflict in Ukraine that we included in the survey fielded after the invasion (they were not included in the *pilot* fielded before the invasion). Overall, respondents of our survey are overwhelmingly against the Russian invasion and support helping the Ukrainian side.

C Regression tables

Table A2 shows the results of the base models on national and regional identification (using the indicators suggested by Guinjoan & Rodon (2016)), while Table A3 shows the results of these analyses splitting the sample by the respondents' self-reported position on the ideological scale.

Table A2: Effect of invasion on national and regional identification

	National ID		Regional ID	
	(1)	(2)	(3)	(4)
(Intercept)	7.660***	3.810***	8.023***	7.751***
	(0.170)	(0.500)	(0.146)	(0.542)
Post-invasion period	0.638***	0.564***	-0.041	-0.115
	(0.193)	(0.160)	(0.190)	(0.173)
Indiv-level covariates	No	Yes	No	Yes
Region (CCAA) FE	No	Yes	No	Yes
Matched data	Yes	No	Yes	No
Observations	2044	2044	2044	2044
Control	300	300	300	300
Treated	1744	1744	1744	1744
R^2	0.008	0.222	0.000	0.075
Adjusted R^2	0.008	0.213	-0.000	0.064

Note: $+p < 0.1; *p < 0.05; **p < 0.01; ***p < 0.001$. Observations in treated group weighted by propensity score, using optimal full matching on age, income, ideology, gender, education, and social class. Models with individual-level covariates include these variables as control, as well as region (CCAA) fixed effects.

Table A3: Effect of invasion on national and regional identification depending on ideology

	National ID				Regional ID			
	Left		Right		Left		Right	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
(Intercept)	6.667***	3.810***	8.440***	3.810***	7.902***	7.751***	8.119***	7.751***
	(0.291)	(0.500)	(0.166)	(0.500)	(0.248)	(0.542)	(0.181)	(0.542)
Post-invasion period	0.795**	0.564***	0.478*	0.564***	-0.156	-0.115	0.030	-0.115
	(0.307)	(0.160)	(0.196)	(0.160)	(0.287)	(0.173)	(0.217)	(0.173)
Indiv-level covariates	No	Yes	No	Yes	No	Yes	No	Yes
Region (CCAA) FE	No	Yes	No	Yes	No	Yes	No	Yes
Matched data	Yes	No	Yes	No	Yes	No	Yes	No
Observations	1339	2044	705	2044	1339	2044	705	2044
Control	132	300	168	300	132	300	168	300
Treated	1207	1744	537	1744	1207	1744	537	1744
R^2	0.006	0.222	0.013	0.222	0.000	0.075	0.000	0.075
Adjusted R^2	0.005	0.213	0.011	0.213	-0.000	0.064	-0.001	0.064

Note: $+p < 0.1; *p < 0.05; **p < 0.01; ***p < 0.001$. Observations in treated group weighted by propensity score, using optimal full matching on age, income, ideology, gender, education, and social class. Models with individual-level covariates include these variables as control, as well as region (CCAA) fixed effects. Left refers to respondents who place themselves between 0 and 5 in the ideological scale, while Right refers to respondents who place themselves between 6 and 10.

D Results by respondent's ideology

Given high levels of polarization in Spain along the left-right dimension (Miller, 2020), we also explore these effects separately for left and right-leaning respondents. We measure respondent ideology on a 0 (very left-wing) to 10 (very right-wing) scale, and categorize respondents as "leaning left" if they answer 0-5 and "leaning right" if they answer 6-10. For each of these two subsamples, we again match post-invasion respondents to pre-invasion ones.

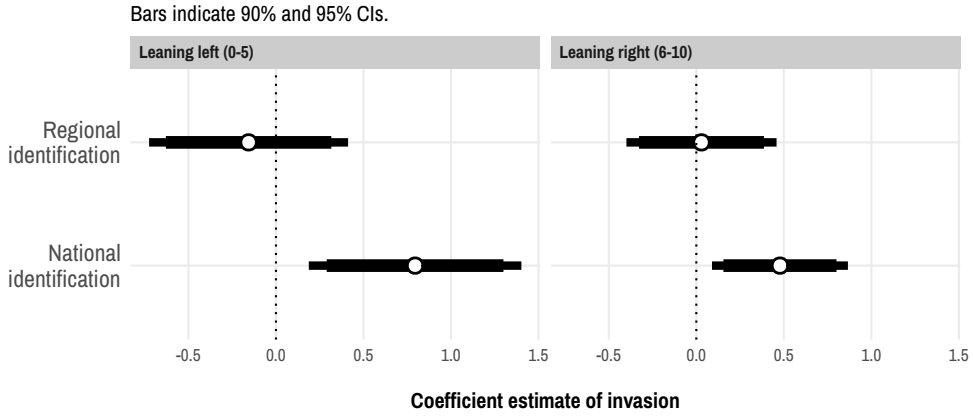

Figure A11: Effect of invasion on national and regional identification by respondent's ideology

E Results for Basque Country and Catalonia

Table A4 shows the results of the models only for Catalonia and the Basque Country, including both models with and without individual-level controls. Matching was done on each of these two samples independently. Figure A12 shows the main results graphically.

Table A4: Effect of invasion on national and regional identification in Catalonia and Basque Country and rest of Spain

	Only Catalonia and Basque Country				Rest of Spain			
	National ID		Regional ID		National ID		Regional ID	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
(Intercept)	5.525***	1.499	7.295***	5.396***	8.205***	3.872***	8.209***	7.932***
	(0.418)	(1.509)	(0.362)	(1.396)	(0.161)	(0.503)	(0.158)	(0.578)
Post-invasion period	1.482**	0.918*	0.095	0.208	0.390*	0.445**	-0.210	-0.154
	(0.460)	(0.465)	(0.363)	(0.431)	(0.170)	(0.164)	(0.200)	(0.188)
Indiv-level covariates	No	Yes	No	Yes	No	Yes	No	Yes
Region (CCAA) FE	No	Yes	No	Yes	No	Yes	No	Yes
Matched data	Yes	No	Yes	No	Yes	No	Yes	No
Observations	360	360	360	360	1684	1684	1684	1684
Control	61	61	61	61	239	239	239	239
Treated	299	299	299	299	1445	1445	1445	1445
R^2	0.027	0.185	0.000	0.053	0.004	0.156	0.001	0.080
Adjusted R^2	0.025	0.167	-0.003	0.032	0.003	0.145	0.000	0.068

Note: $+p < 0.1; *p < 0.05; **p < 0.01; ***p < 0.001$. Observations in treated group weighted by propensity score, using optimal full matching on age, income, ideology, gender, education, and social class. Models with individual-level covariates include these variables as control.

We also show in Figure A13 results for respondents in Catalonia and the Basque Country only, splitting the sample between those who say they would vote for a nationalist party (Junts per Catalunya, ERC, or CUP in Catalonia; PNV or Bildu in the Basque Country) and the rest. The figure shows that the main results hold when looking at non-nationalist voters, but not when we only include those who support Catalan or Basque nationalist parties. This null result is intuitive, but it should be taken with a grain of salt as it could be due to the low number of observations of nationalist voters (only 20 respondents in the pre-invasion sample and 72 in the post-invasion sample, compared to 280 and 1672 non-nationalist voters, respectively).

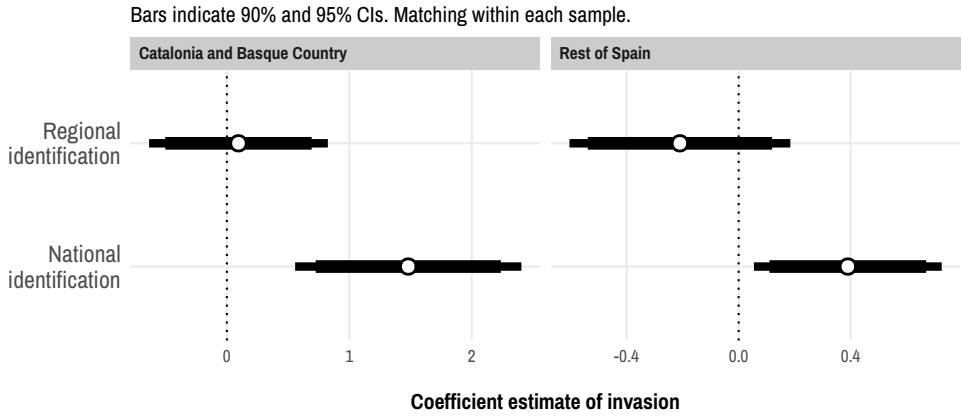

Figure A12: Main results in Catalonia and Basque Country vs. rest of Spain

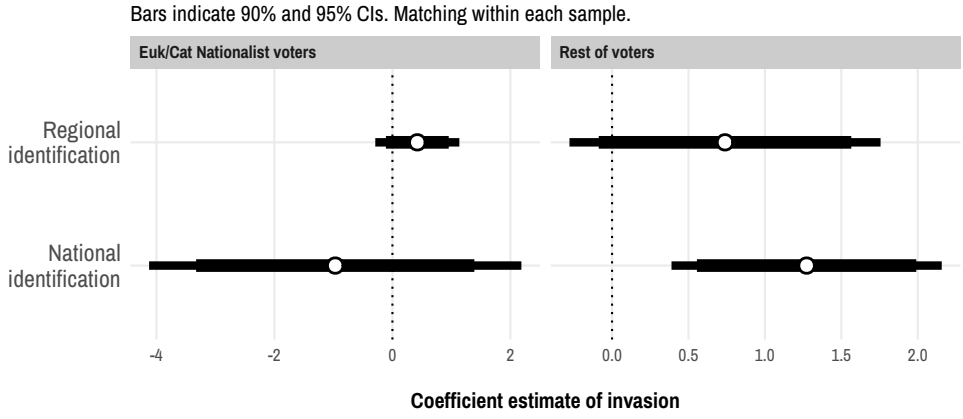

Figure A13: Main results in Catalonia and Basque Country, for peripheral nationalist vs. other voters

A more general question is why the invasion does not increase the salience of substate nationalism in Catalonia and the Basque Country—regions of Spain with a strong peripheral national identity.[4] If anything, the effect of the invasion on national (Spanish) identification is stronger in the Basque Country and Catalonia, which might be related to lower baseline levels of national identification in those territories. Some might argue that we could have expected an effect on substate nationalism, given that there are some nationalist interpretation of the Ukranian conflict in Ukraine –with some people suggesting that the Russian (or Putin's) position towards Ukraine is similar to the Spanish nationalist position towards Catalonia and the Basque Country.

However, while there has been some discussion along these lines at the fringes of the Basque and Catalan nationalist movements, such parallels between Russia-Ukraine and Spain-peripheral nations are not widespread. Mainstream media rarely makes such comparisons, as the Russian invasion is seen as a different type of conflict: a military invasion of another country. The opinions that have drawn a parallel between Russian and Spain have been minority voices in non-mainstream media (see e.g. https://www.avantguarda.cat and https://www.elmon.cat). Such views are overly absent in the Catalan and Basque mainstream media, even in allegedly nationalist media (such as Gara, Ara, Nació Digital, Vilaweb, TV3). In some pro-independence media sources, there have even been opinion pieces questioning the legitimacy of the Ukranian claim over the Donbas provinces.[5] The main regional newspapers in both Catalonia and the Basque Country covered the conflict in a similar way to the main national Spanish newspapers, as shown in Figure A15 and Figure A16 for Catalonia and the Basque Country, respectively.

Additionally, we examine attitudes towards Russia in our survey (post-invasion) (Figure A14). Support for sanctions against Russia, for sending military support to Ukraine, and opinions about whether Spain should stay out of the Ukraine-Russia conflict were not significantly different in Catalonia and the Basque Country as compared to the rest of Spain.

[4]For a discussion of salience vs. other dimensions of nationalism, see Mylonas & Tudor (2021); for a discussion on the different types of nationalism, see Hechter (2000)

[5]See e.g. Vicent Partal, 'Deu preguntes des de l'independentisme català sobre Ucraïna, Rússia, l'autodeterminació i l'imperialisme' (*VilaWeb*, February 23, URL).

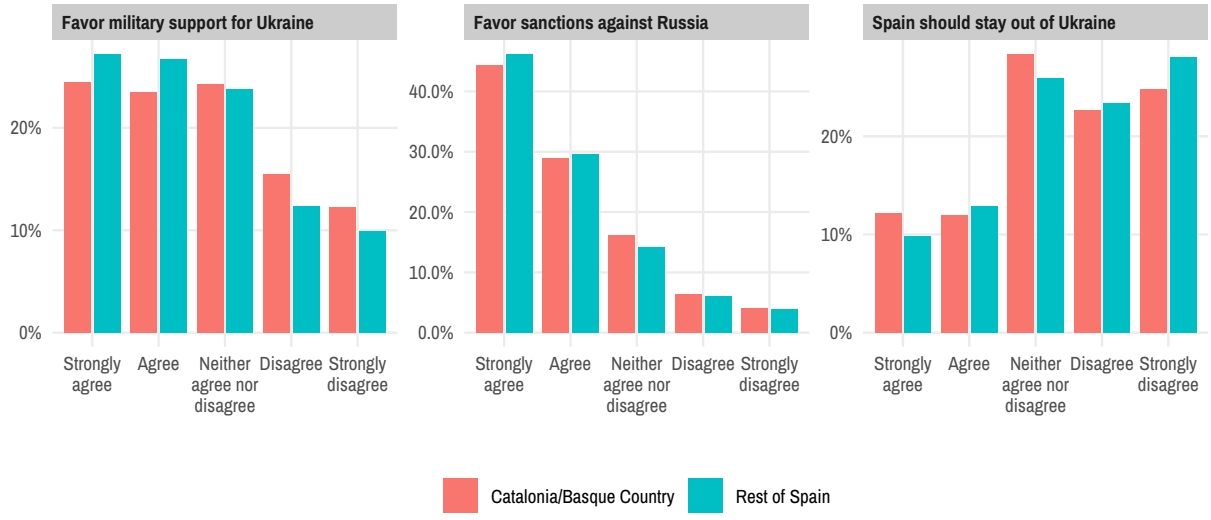

Figure A14: Attitudes on the Ukraine conflict (post-invasion)

(a) February 25

(b) February 26

(c) February 27

(d) February 25

(e) February 26

(f) February 27

(g) February 25

(h) February 26

(i) February 27

Figure A15: Covers of Catalan newspapers after invasion of Ukraine (Source: kiosko.net)

(a) February 25

(b) February 26

(c) February 27

(d) February 25

(e) February 26

(f) February 27

(g) February 25

(h) February 26

(i) February 27

Figure A16: Covers of Basque newspapers after invasion of Ukraine (Source: kiosko.net)

F Effects by age and gender

Figure A17 shows the main effects by age groups, splitting the sample between those who are between 18 and 40 years old, those who are between 41 and 55 years old, and those who are 56 or older (the median age in the pre-invasion sample is 48, while in the post-invasion sample is 37). Figure A18 shows heterogeneous effects by gender.

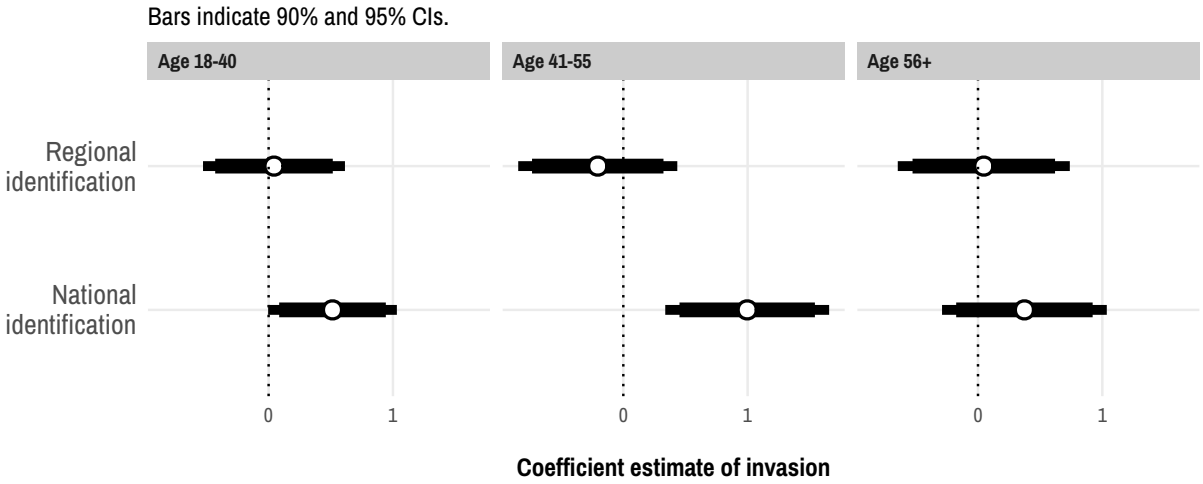

Figure A17: Main effects by age

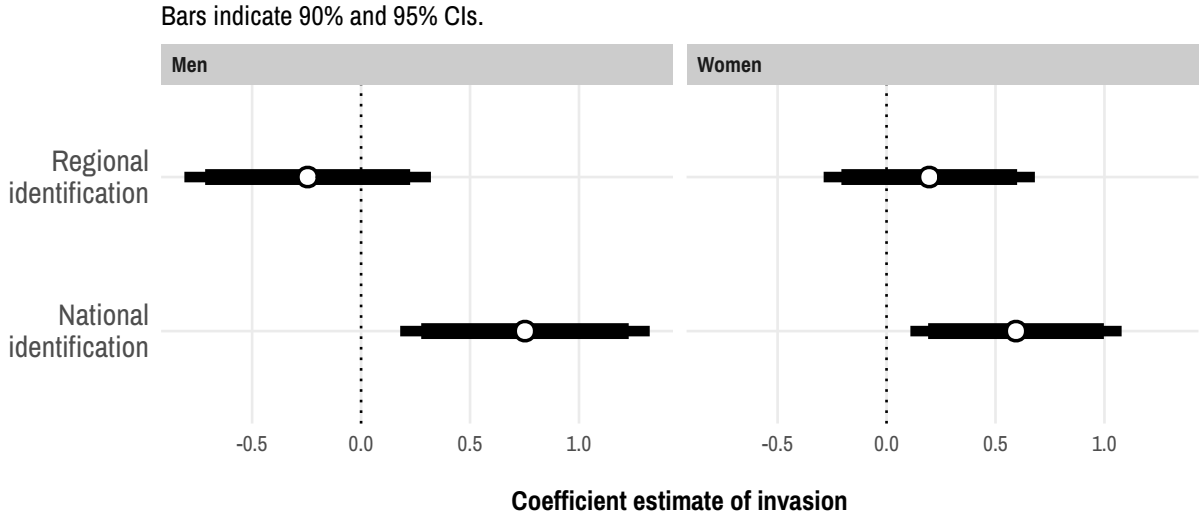

Figure A18: Main effects by gender

G Effect decay

Figure A19 shows results replicating the main models but varying the right-censoring date of the post-invasion sample, that is, including treated responses until different days up to March 28th. For each of these models, matching was conducted, using each of the samples, in the same way as in the main analyses.

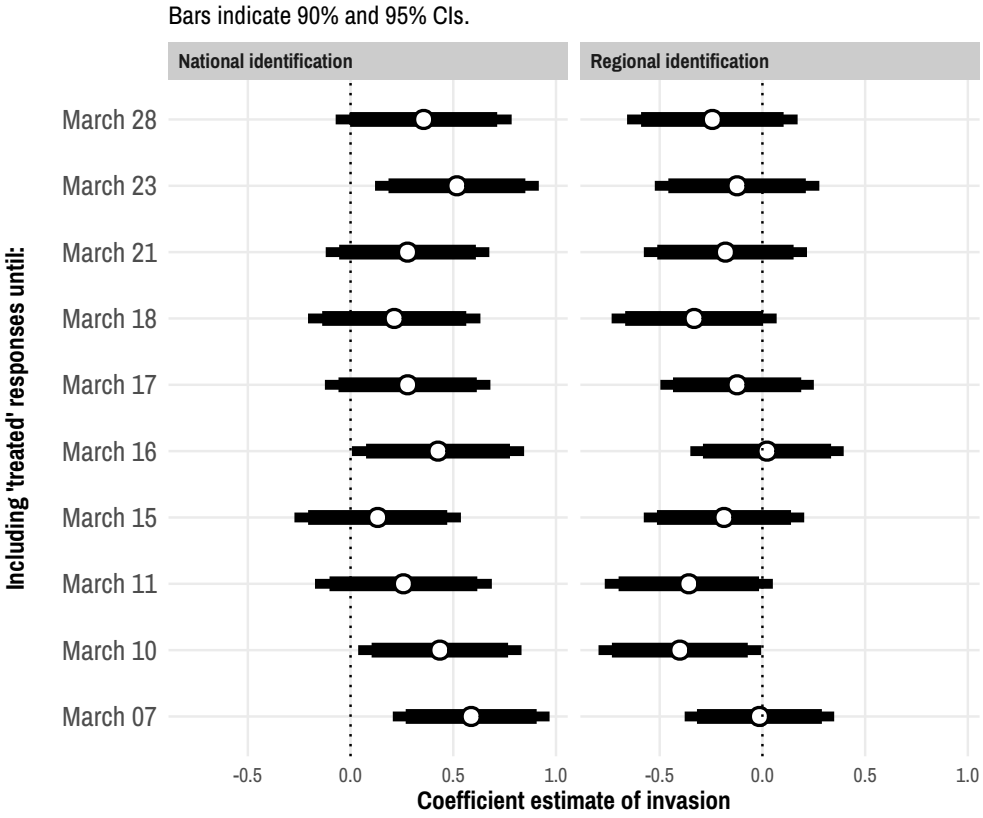

Figure A19: Estimated decay effects of invasion, varying the right-censoring date of the "post-invasion" period.

H Effect on other outcomes

We also measure the effect of the invasion on a set of alternative outcomes, namely: trust in a) the police, b) the national government, c) the European Union, d) the armed forces, whether the respondent supports measures to e) decrease inequality, f) increase taxes, g) increase public spending capacity, and whether the respondent thinks that h) it is important to live in a democratic regime. The trust outcomes are measured in a 4-point scale ('trust completely', 'trust', 'distrust', 'distrust completely'), where the question reads as:

> I am going to name a number of organizations. For each one, could you tell me how much confidence you have in them?
>
> *(order randomized)*
> - The Spanish government
> - Your regional government
> - Political parties
> - The armed forces
> - The police
> - The judges
> - Businessmen
> - The European Union
> - Trade Unions

The attitudinal questions on public spending and taxes are measured in a Likert 5-point scale which ask the respondent whether she agrees with the following statements ('agree completely', 'agree', 'neither agree nor disagree', 'disagree', 'disagree completely'):

- The government should increase taxes on businesses, endowments and inheritance.
- An increased spending capacity for the government would imply greater welfare for everyone.

Finally, the question on the importance of democracy is measure in a 4-point scale ('not at all important', 'somewhat important', 'very important', 'absolutely important'), asking the respondent the following:

- How important is it for you to live in a country that is governed democratically?

Figure A20 shows results on the alternative outcomes but distinguishing between left-leaning and right-leaning respondents, using the same procedure as in the main analyses. Figure A21 repeats the same by age groups, and Figure A22 does so by gender.

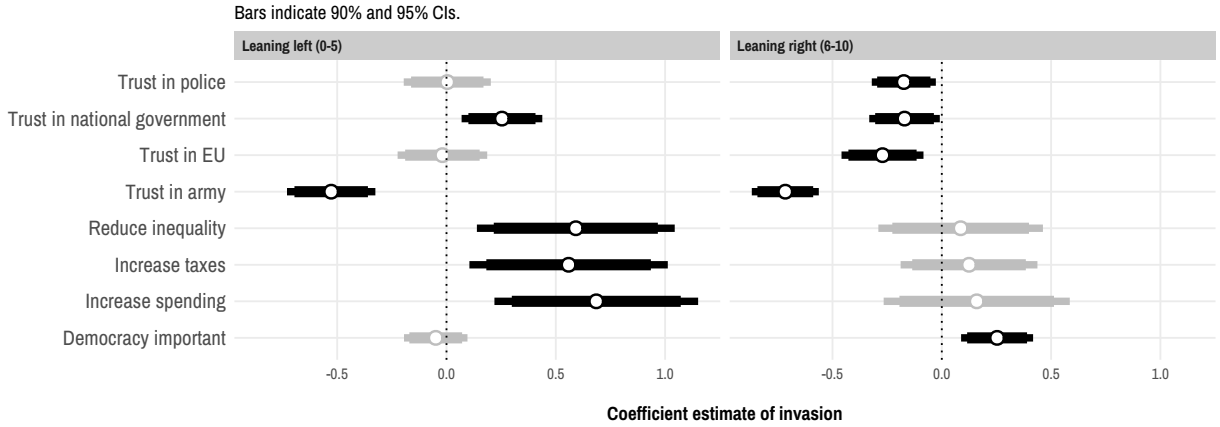

Figure A20: Effect of invasion on alternative outcomes by ideology

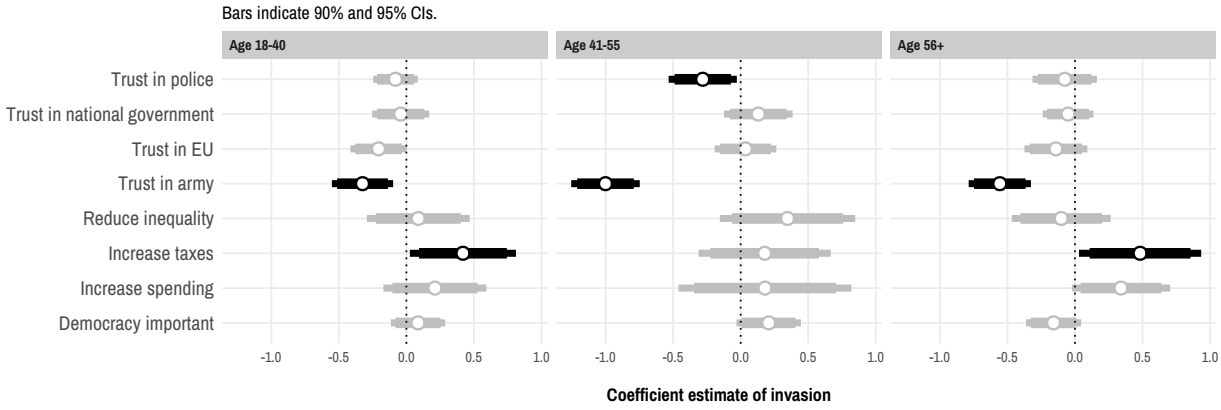

Figure A21: Effect of invasion on alternative outcomes by age group

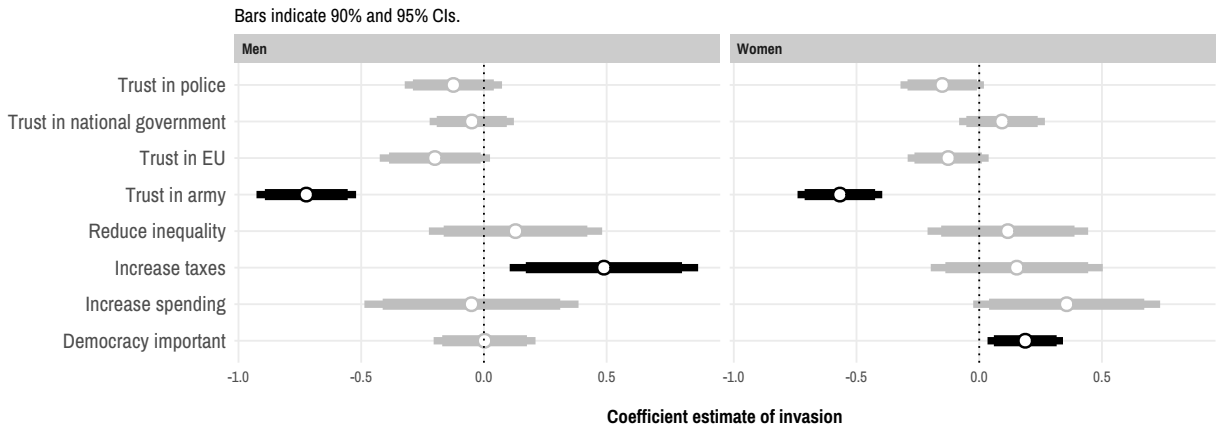

Figure A22: Effect of invasion on alternative outcomes by gender

I Placebo tests

We show here the results of a battery of placebo tests recommended in Muñoz, Falcó-Gimeno & Hernández (2020). In particular, we split the post-invasion sample at its empirical median date and calculate the effect of this placebo event, i.e. considering those before the median date as the control group and those after the median date as the treatment group. In Figure A23 we report results for four different models: a) matched data, as in the main results in the main text, b) matched data plus covariates, c) matched data within 5 days of the placebo date, and d) using the non-matched data.

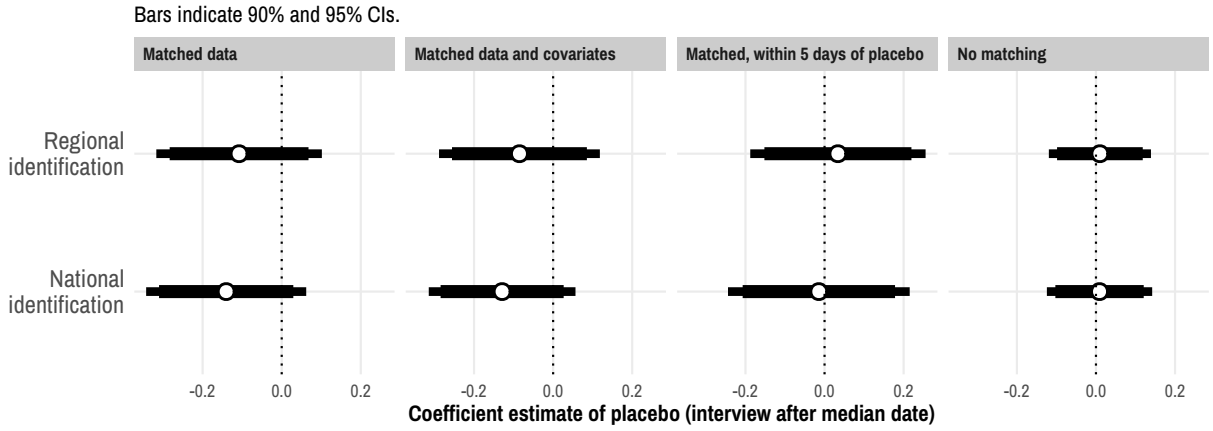

Figure A23: Placebo tests

J Descriptive statistics of complementary survey

The second (complementary) survey we use in this study was fielded online by the Spanish firm 40db for *El País* newspaper, between February 22nd and February 28th. It covers 2,000 respondents and it is representative of the overall Spanish population above 18 years old. Figure A26 depicts the number of daily respondents and when the invasion of Ukraine started.

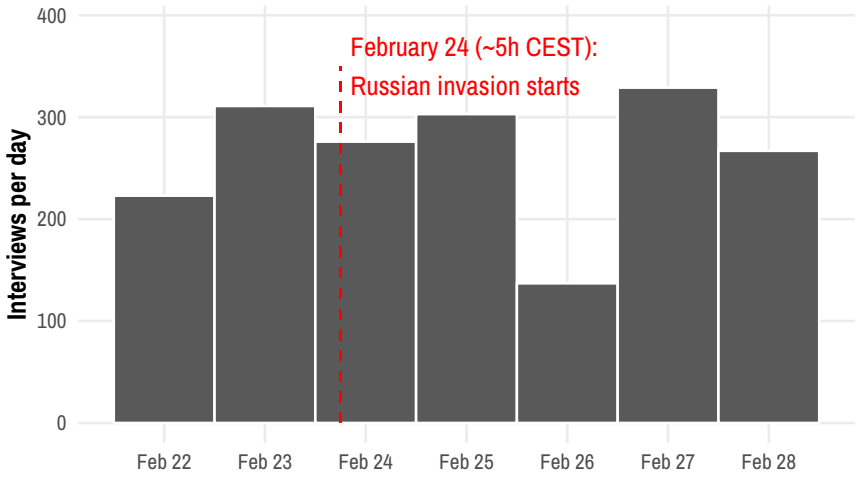

Figure A24: Complementary survey timing and responses

We used two outcomes in the analyses, both measured in a 0-10 scale. The first one asks:

- What is the probability that you will vote in the next election? [Use a scale of 0 to 10, where '0' means 'I will most likely not vote', and '10' means 'I will most likely vote.']

The second outcome measures voting intention for the four main parties in Spain: the Spanish Socialist Party (*Partido Socialista Obrero Español*, PSOE), the conservative Popular Party (*Partido Popular*, PP), the far-right VOX, and the far-left *Unidas Podemos* (UP). The order of the parties was randomized. The question reads as:

- What is the probability that you will vote for the following parties? [Use a scale of 0 to 10, where '0' means 'I will most likely not vote', and '10' means 'I will most likely vote.']

Table A5 shows the balance (between treated and control groups) in the complementary survey data; Table A6 shows the balance excluding responses from February 24.

Table A5: Balance table for complementary survey

	Means Treated	Means Control	Std. Mean Diff.
Original dataset			
Distance (propensity score)	0.73	0.66	0.62
Sex	1.42	1.62	-0.41
Age	47.00	51.80	-0.32
Social class	1.81	1.96	-0.18
Ideology	4.75	4.77	-0.01
Location (below 10,000 residents)	1.19	1.17	0.07
Education	2.72	2.64	0.08
Matched dataset			
Distance (propensity score)	0.73	0.73	0.00
Sex	1.42	1.43	-0.02
Age	47.00	45.75	0.08
Social class	1.81	1.85	-0.05
Ideology	4.75	4.69	0.03
Location (below 10,000 residents)	1.19	1.16	0.09
Education	2.72	2.76	-0.04

Table A6: Balance table for complementary survey (excluding February 24)

	Means Treated	Means Control	Std. Mean Diff.
Original dataset			
Distance (propensity score)	0.69	0.60	0.69
Sex	1.39	1.62	-0.47
Age	45.98	51.80	-0.40
Social class	1.78	1.96	-0.22
Ideology	4.72	4.77	-0.02
Location (below 10,000 residents)	1.16	1.17	-0.01
Education	2.77	2.64	0.12
Matched dataset			
Distance (propensity score)	0.69	0.69	0.00
Sex	1.39	1.44	-0.10
Age	45.98	44.26	0.12
Social class	1.78	1.79	-0.01
Ideology	4.72	4.60	0.05
Location (below 10,000 residents)	1.16	1.19	-0.07
Education	2.77	2.76	0.00

K Regression tables (Complementary survey)

Table A7 includes the main results using the complementary survey. Table A8 replicates these models but without matching and including individual-level covariates. Tables A9 and A10 repeat these analyses, but excluding the first day of the invasion (February 24th) from the sample.

Table A7: Effect of invasion on electoral behavior

	Would vote	Vote for PSOE	Vote for PP	Vote for UP	Vote for VOX
	(1)	(2)	(3)	(4)	(5)
(Intercept)	8.336***	3.872***	3.588***	3.415***	2.778***
	(0.170)	(0.224)	(0.226)	(0.237)	(0.239)
Post-invasion period	0.399*	0.281	-0.160	-0.368	0.021
	(0.179)	(0.242)	(0.247)	(0.262)	(0.249)
Indiv-level covariates	No	No	No	No	No
Region (CCAA) FE	No	No	No	No	No
Matched data	Yes	Yes	Yes	Yes	Yes
Observations	1802	1796	1786	1801	1807
Control	519	519	517	519	519
Treated	1283	1277	1269	1282	1288
R^2	0.006	0.001	0.000	0.002	0.000
Adjusted R^2	0.005	0.001	-0.000	0.002	-0.001

Note: $+p < 0.1; *p < 0.05; **p < 0.01; ***p < 0.001$. Observations in control group weighted by propensity score, using optimal full matching on age, income, ideology, gender, education, and social class.

Table A8: Effect of invasion on electoral behavior (no matching, with covariates)

	Would vote	Vote for PSOE	Vote for PP	Vote for UP	Vote for VOX
	(1)	(2)	(3)	(4)	(5)
(Intercept)	7.910***	7.864***	-0.407	8.548***	-1.435**
	(0.458)	(0.631)	(0.541)	(0.568)	(0.516)
Post-invasion period	0.254+	0.069	-0.100	-0.267	0.025
	(0.131)	(0.180)	(0.154)	(0.163)	(0.148)
Indiv-level covariates	Yes	Yes	Yes	Yes	Yes
Region (CCAA) FE	Yes	Yes	Yes	Yes	Yes
Matched data	No	No	No	No	No
Observations	1802	1796	1786	1801	1807
Control	519	519	517	519	519
Treated	1283	1277	1269	1282	1288
R^2	0.030	0.161	0.368	0.274	0.452
Adjusted R^2	0.018	0.150	0.360	0.265	0.445

Note: $+p < 0.1; *p < 0.05; **p < 0.01; ***p < 0.001$. Individual-level controls include age, income, ideology, gender, education, and social class. Region (CCAA) fixed effects included.

Table A9: Effect of invasion on electoral behavior (excluding February 24th)

	Would vote	Vote for PSOE	Vote for PP	Vote for UP	Vote for VOX
	(1)	(2)	(3)	(4)	(5)
(Intercept)	8.257***	4.271***	3.554***	3.688***	2.527***
	(0.191)	(0.239)	(0.253)	(0.243)	(0.236)
Post-invasion period	0.551**	-0.027	-0.125	-0.579*	0.315
	(0.197)	(0.263)	(0.290)	(0.268)	(0.280)
Indiv-level covariates	No	No	No	No	No
Region (CCAA) FE	No	No	No	No	No
Matched data	Yes	Yes	Yes	Yes	Yes
Observations	1539	1533	1522	1533	1538
Control	519	519	517	519	519
Treated	1020	1014	1005	1014	1019
R^2	0.012	0.000	0.000	0.006	0.002
Adjusted R^2	0.011	-0.001	-0.000	0.005	0.001

Note: $+p < 0.1; *p < 0.05; **p < 0.01; ***p < 0.001$. Treated sample excludes observations from February 24th. Observations in control group weighted by propensity score, using optimal full matching on age, income, ideology, gender, education, and social class.

Table A10: Effect of invasion on electoral behavior (excluding February 24th, no matching, including covariates)

	Would vote	Vote for PSOE	Vote for PP	Vote for UP	Vote for VOX
	(1)	(2)	(3)	(4)	(5)
(Intercept)	7.876***	7.815***	-0.272	8.882***	-1.686**
	(0.484)	(0.682)	(0.578)	(0.608)	(0.554)
Post-invasion period	0.378**	0.130	-0.092	-0.327^{+}	0.115
	(0.135)	(0.191)	(0.161)	(0.171)	(0.155)
Indiv-level covariates	Yes	Yes	Yes	Yes	Yes
Region (CCAA) FE	Yes	Yes	Yes	Yes	Yes
Matched data	No	No	No	No	No
Observations	1539	1533	1522	1533	1538
Control	519	519	517	519	519
Treated	1020	1014	1005	1014	1019
R^2	0.032	0.157	0.378	0.281	0.455
Adjusted R^2	0.018	0.145	0.368	0.270	0.447

Note: $+p < 0.1; *p < 0.05; **p < 0.01; ***p < 0.001$. Individual-level controls include age, income, ideology, gender, education, and social class. Region (CCAA) fixed effects included.

L Placebo tests and additional analyses (Complementary survey)

Figure A25 shows the results of a placebo test performed with the complementary survey. The procedure is the same as the test we conduct with the main survey: split the post-event group by its median date (that is, comparing February 25th-26th with February 27th-28th), match both samples, and perform an OLS. The results show that the placebo date does not have any significant effect on the outcomes of interest, except for an increase in vote for PP (only significant at the 90% level), probably explained by a rebound in support after the internal scandals that came to light the week before the invasion, which led the resignation of its leader Pablo Casado (see Figure A1).

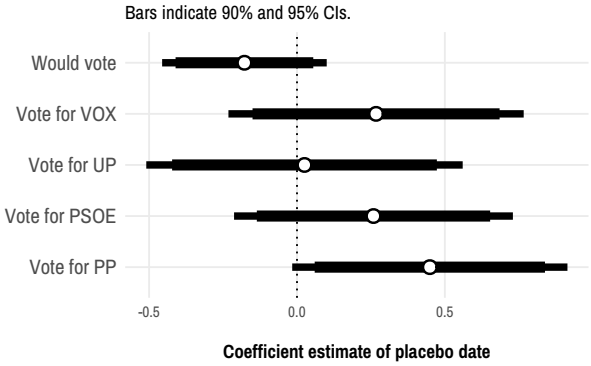

Figure A25: Placebo tests

Figure A26 shows results of a set of models comparing each day of the survey with its previous one, in order to track the immediate effect of the Russian invasion. Supporting the main results, the only significant day-to-day effect is an increase in the probability of voting between February 24th and 25th, which is the day when the invasion appeared on all printed media and its full scope and implications were known to the public.

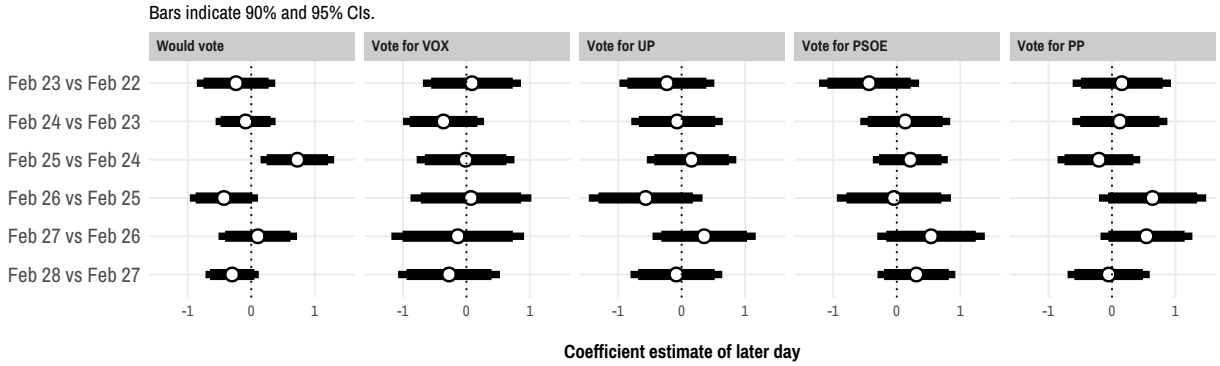

Figure A26: Placebo tests

M Baseline levels of national identification

In this section, we examine baseline levels of national identification in Spain as a point of reference for the effects identified in the study. First, using data from our main survey, Figure A27 shows the daily average in national identification, selecting all the days where we had at least 10 responses. Given that the number of responses varied substantially from day to day, which affects the uncertainty of each daily estimate, we mark in different colors how many responses there were on each day. The results show that in most days there was an average national identification between 7.5 and 8, particularly in those were the number of responses was sufficiently large. Given that our main effect was of .64 points, the invasion resulted in a 8%-8.5% increase from this baseline.

These baseline levels of national identification are in line with previous surveys asking the same question using a 0-10 scale. Figure A28 shows data for Spain and all European countries in round 8, 9, and 10 of the European Social Survey (European Social Survey, 2020, 2018, 2016), which are rounds in which this item was included. We note that Spain has lower average levels of identification than other countries sampled in the ESS (though there are several countries with lower scores). Although Spain did not participate in the 2020 edition of ESS, we observe similar levels of national identification in 2016 and 2018.

We also show in Figure A29 prior levels of national identification using all surveys where the *Centro de Investigaciones Sociológicas*, the main national public opinion institute in Spain, included a question on national identification using a 0-10 scale (CIS, 2009, 2014, 2015). Here, we see a decreasing trend since 2009, where the mean national identification was above 8, to early 2015, when that level was around 7.7.These results are in line with those found in other surveys and—although they show a decreasing trend during the last few years—they also demonstrate that levels of national identification prior to the invasion of Ukraine were not unusually low or high for Spain.

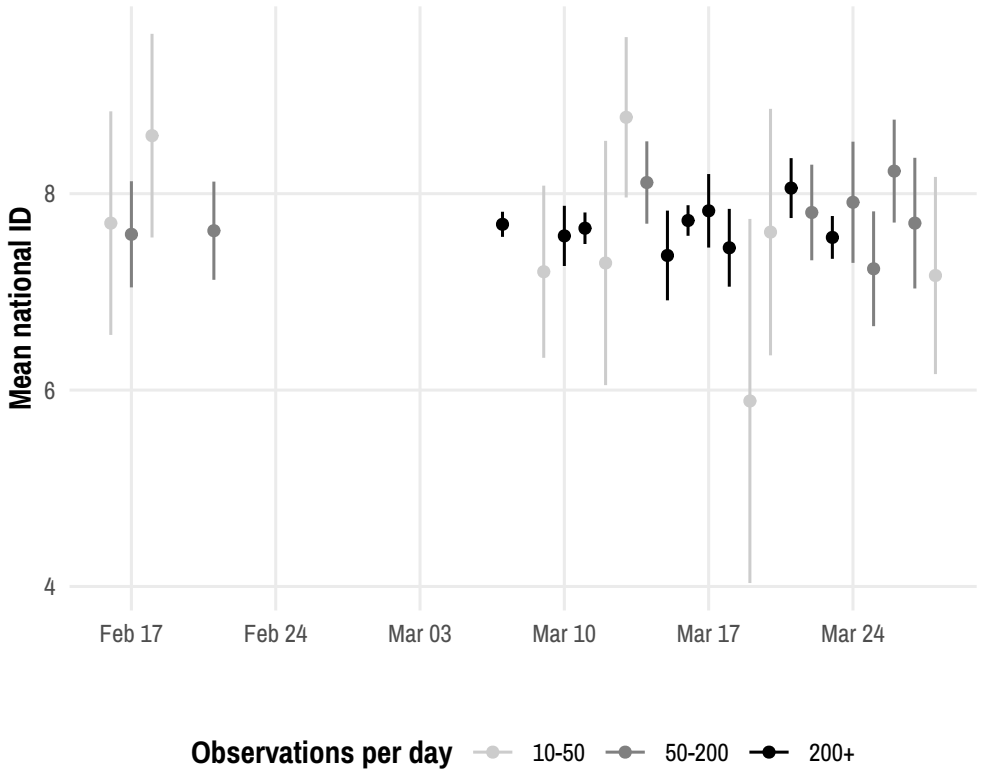

Figure A27: Daily mean of national identification in main survey

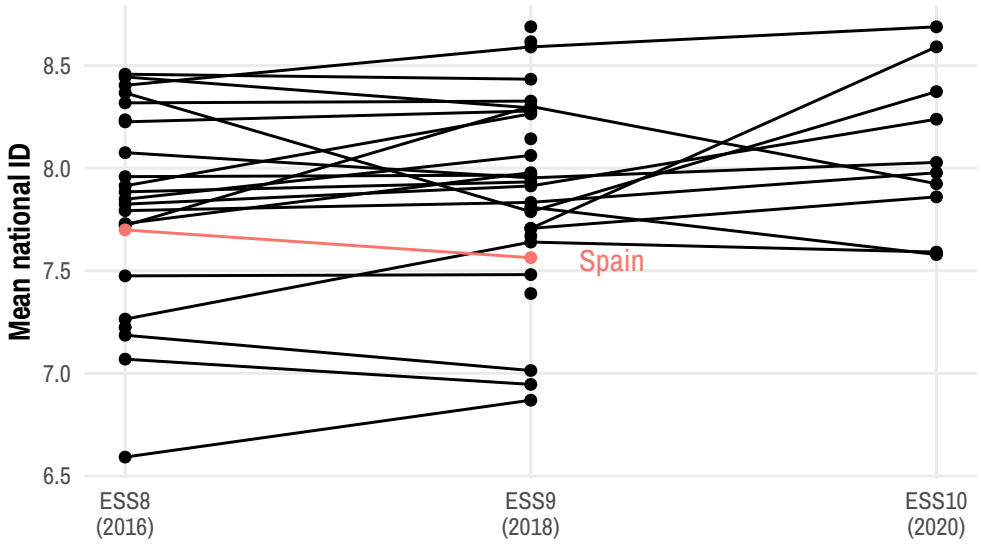

Figure A28: National identification in ESS surveys (rounds 8 to 10)

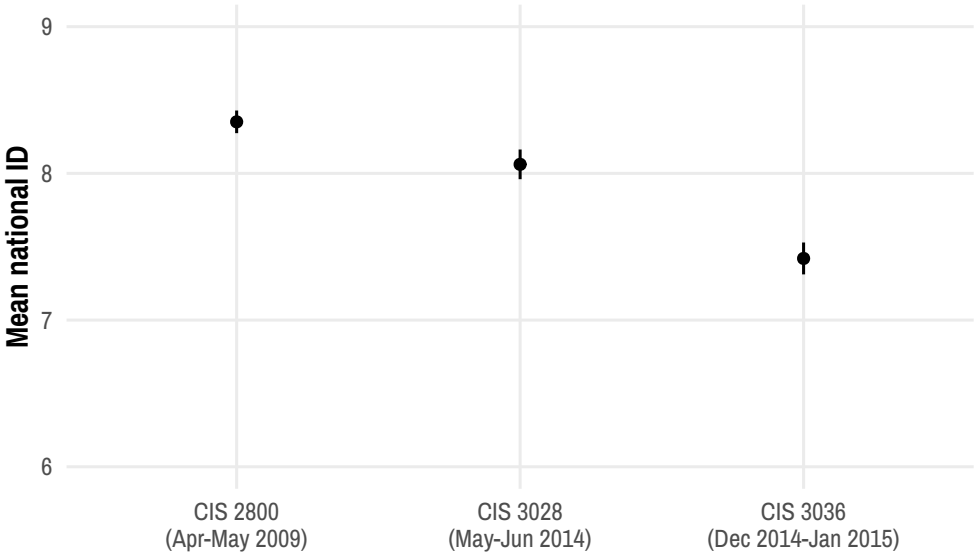

Figure A29: National identification in previous CIS surveys

N Exploring the mechanisms with Google Trends

In this section we explore the mechanisms linking the invasion and national identification using data on search patterns on five different topics in Google Trends.[6] We explore topics related to the two main concerns that the Spanish population could have had regarding the invasion of Ukraine: economic consequences ('inflation', 'natural gas prices', and 'energy crisis') and security concerns ('armed forces', 'nuclear weapon'). The results are shown in Figure A30.

Coherent with our discussion in the main text, the invasion seems to have triggered increased interest in security-related issues, more than economic ones. Interest spiked particularly in searches about nuclear weapons and, to a lesser extent, the armed forces.

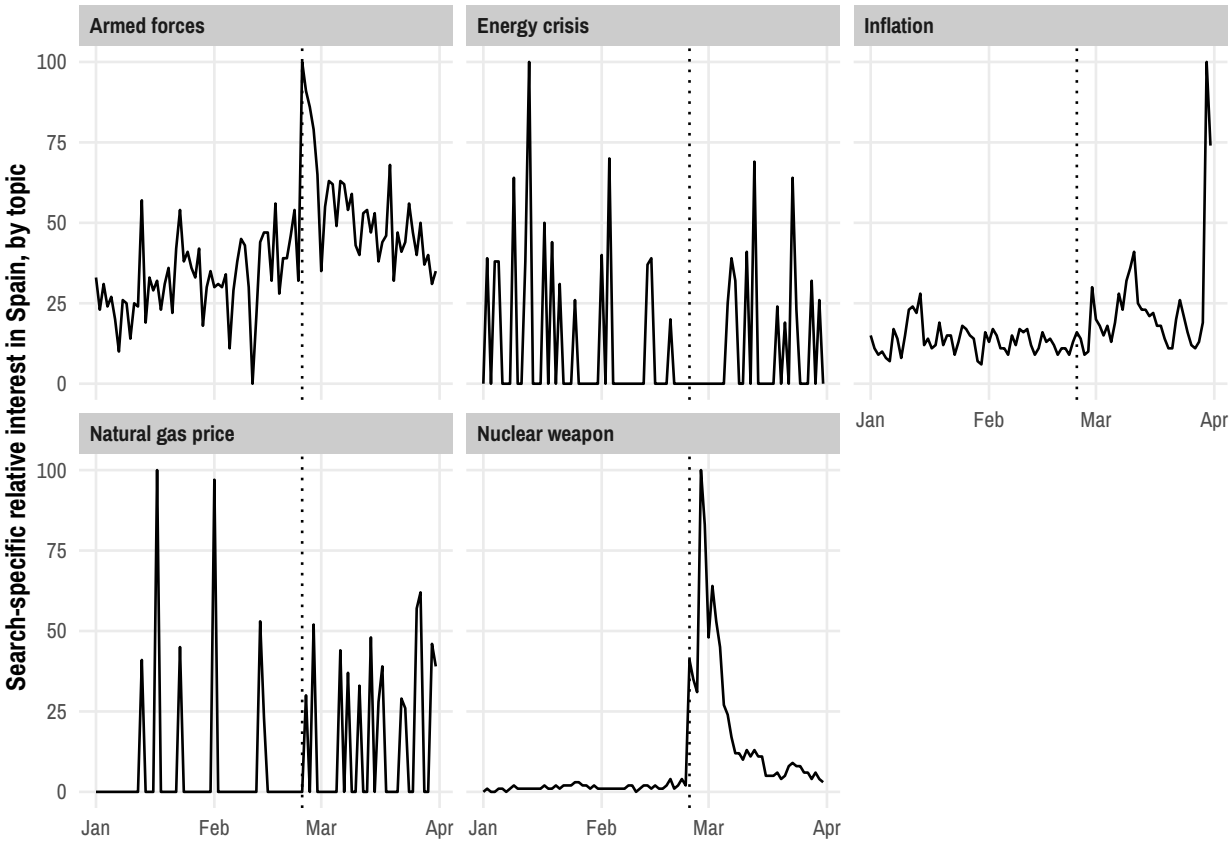

Figure A30: Topics in Google Trends in Spain

[6]Topics are different from search queries in Google Trends, as they measure general interest in a given issue regardless of details about how a search is written. See e.g. Gehring (2022).

O External validity

In this section, we compare Spain to the rest of Europe in terms of awareness of the invasion of Ukraine and attitudes towards responses to the invasion, using data from the Flash Eurobarometer 506, fielded in April 2022 (Eurobarometer, 2022).

In terms of national identification, Figure A28 (in the previous section) places Spanish levels in the European context. Overall levels of national identification in Spain are not too different from other countries in Europe, even if in 2018, there were lower than the general European mean (7.56 vs. 7.86).

Regarding awareness about the invasion, Figure A31 shows that Spaniards are not less or more likely to follow the news on Ukraine or discuss the invasion with friends than citizens in other European countries. Similarly, Figure A32 and Figure A33 show that attitudes towards the response to the invasion by different authorities, and attitudes towards the different measures that were put in place after the invasion are similar to those in most European countries.

Finally, we replicate the figures from previous section where we explored some of the potential mechanisms using Google Trends, but comparing Spain to the other major countries in the European Union: Germany, France, Italy, and Poland. We show the results in Figure A34.

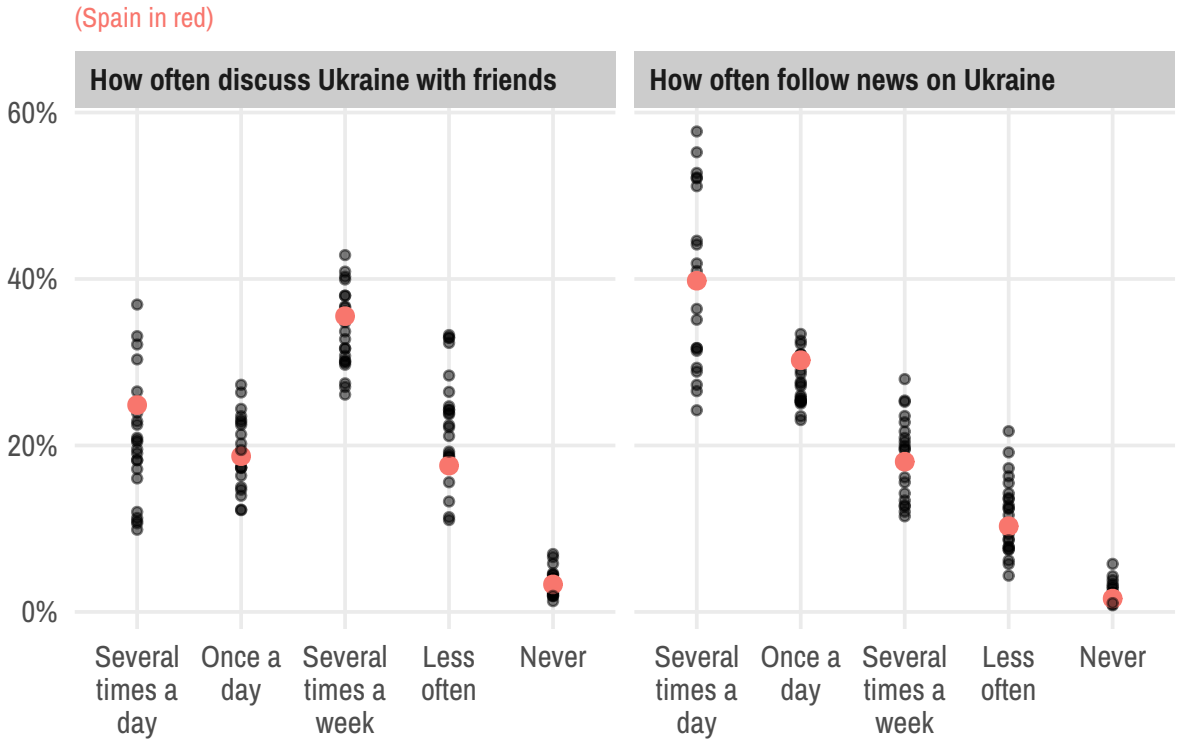

Figure A31: Awareness about invasion (Flash Eurobarometer 506, April 2022)

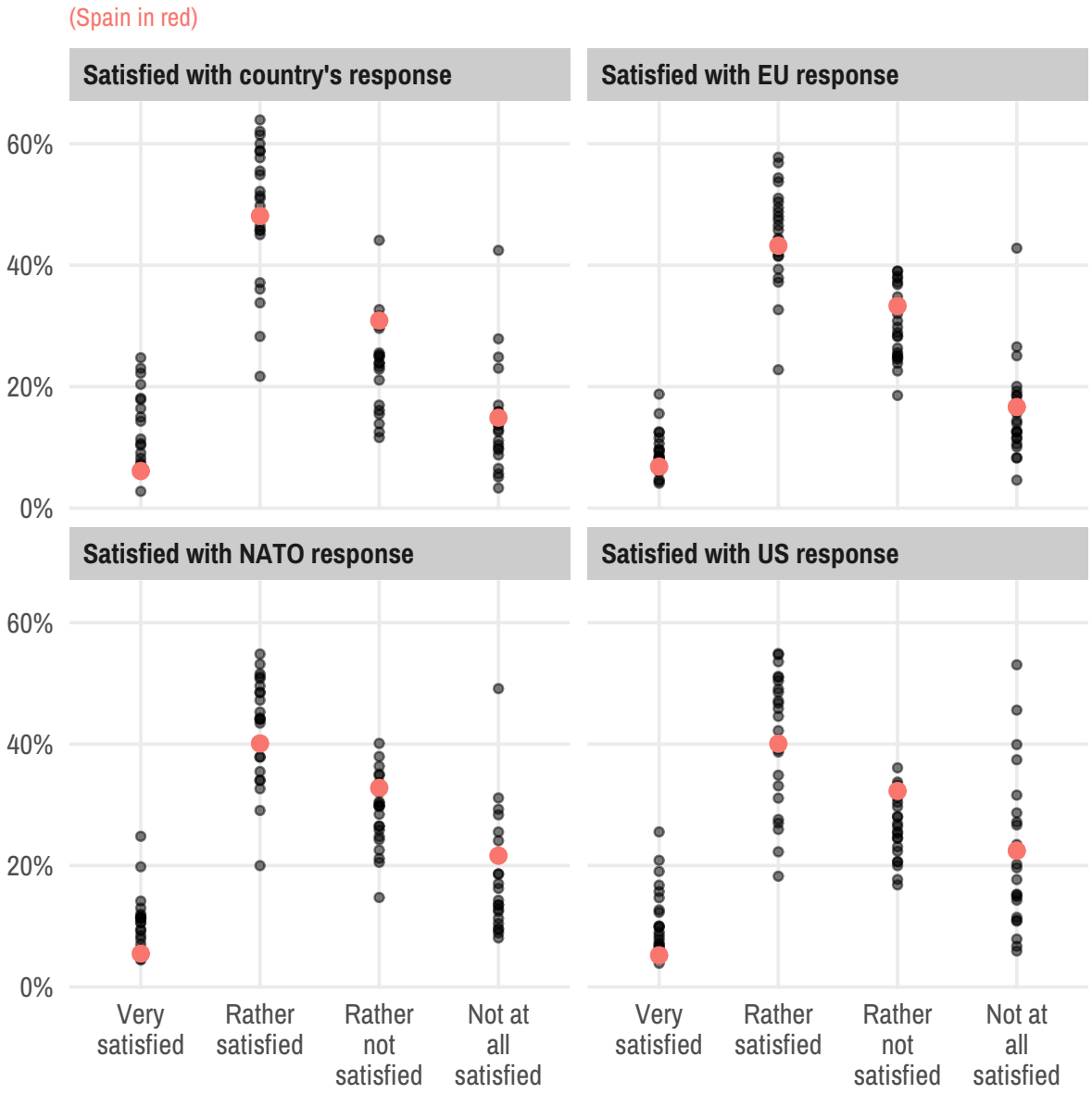

Figure A32: Agreement with institutional responses (Flash Eurobarometer 506, April 2022)

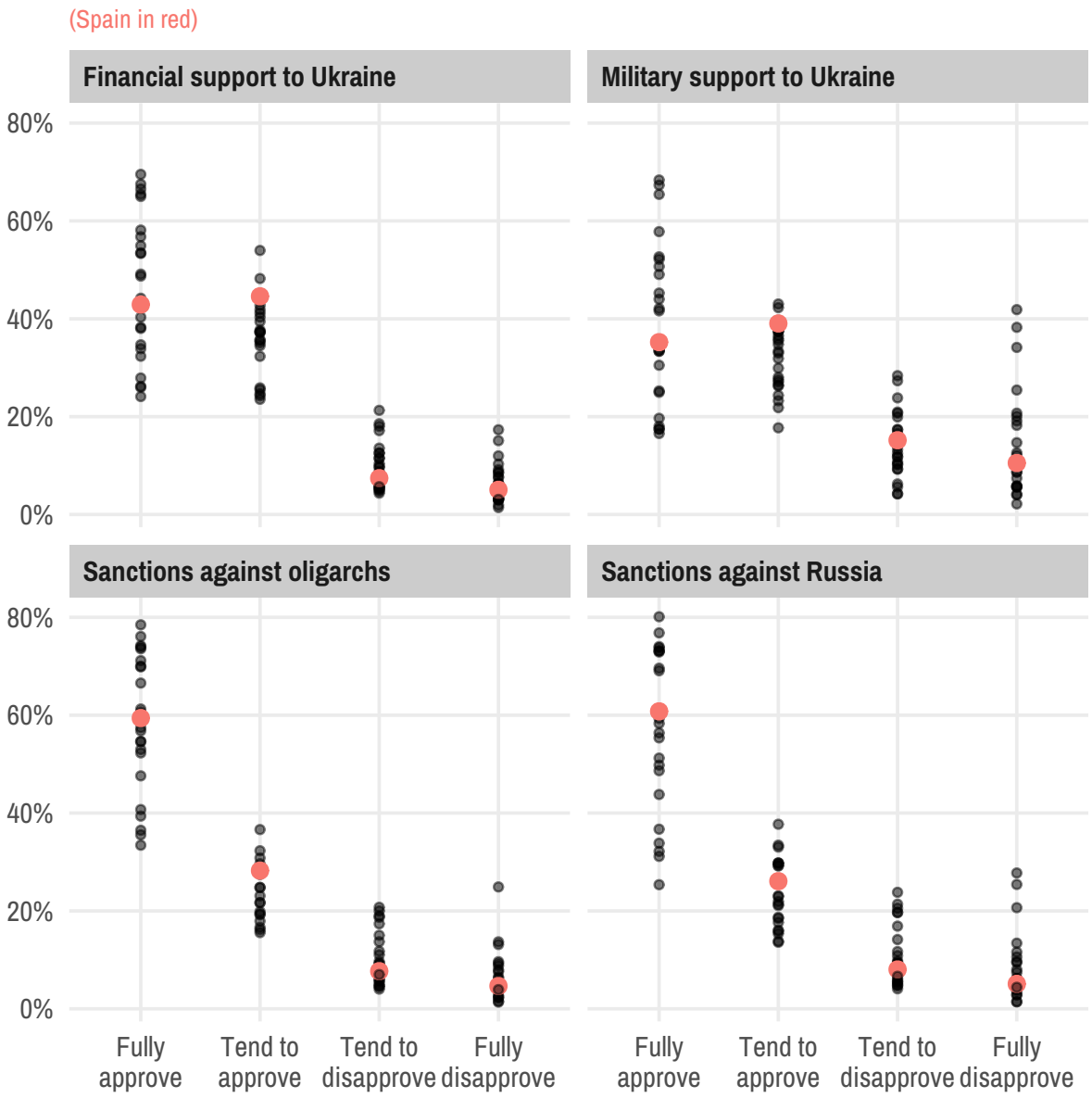

Figure A33: Support for measures (Flash Eurobarometer 506, April 2022)

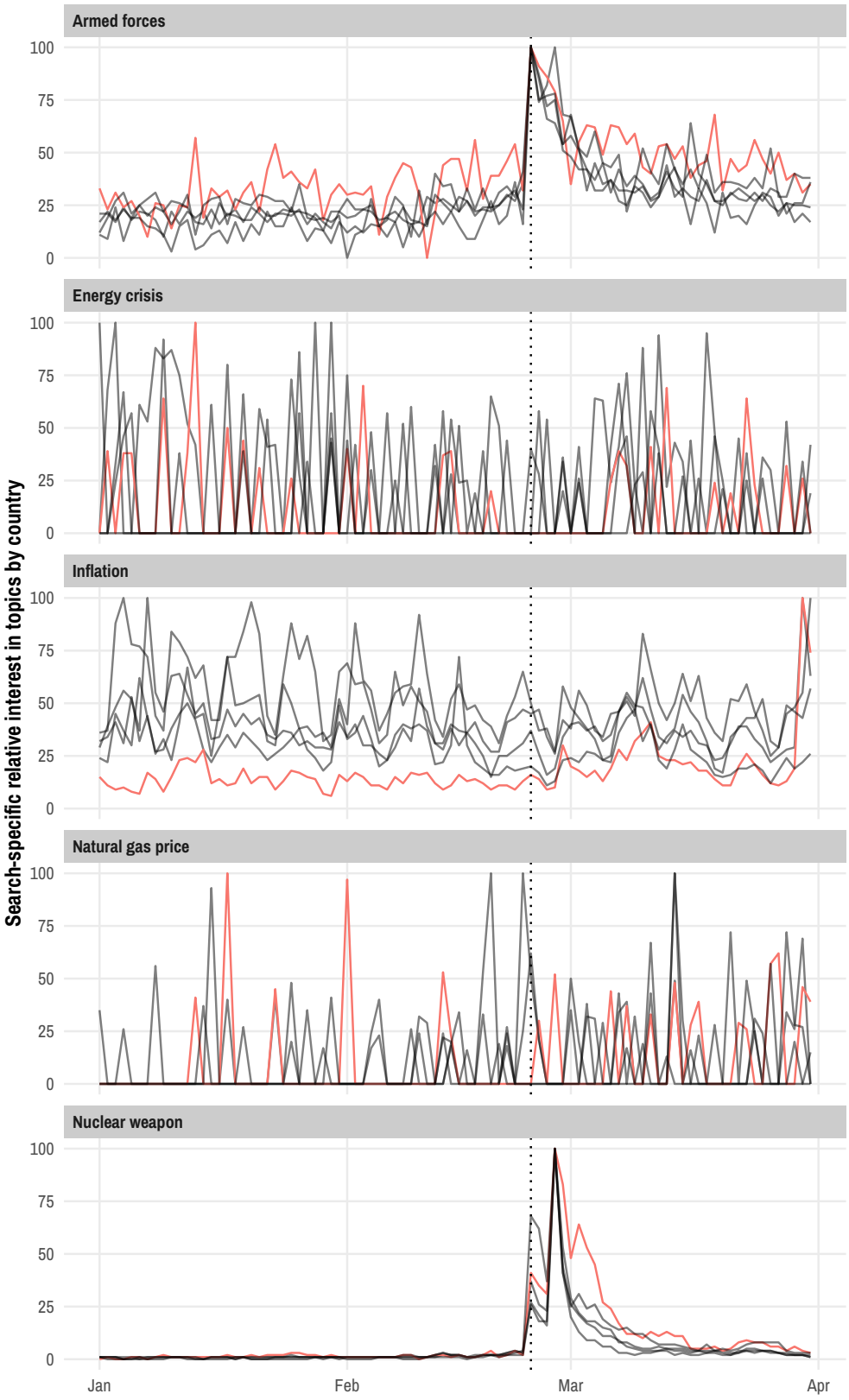

Figure A34: Topics in Google Trends in major European countries (red line: Spain; rest: Germany, France, Italy, and Poland)

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