Supplemental Appendix
Historical Border Changes, State Building and Contemporary Trust in Europe

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This supplemental appendix contains additional discussions and results that are not included in the main manuscript for reasons of space and focus. Specifically, we include the following additional sections on our latent variable measures, mechanisms/alternative explanations, and robustness/sensitivity analyses.[1]

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[1] We have tried to keep this appendix of reasonable length and readability, and thus have not included all of the additional assessments we have conducted. Please request any additional results that you are interested in and we are happy to provide them.

Contents

1 Details on the Latent Variable Measures

1.1 Latent Political and Social Trust Variables

In this section, we detail the questions that are used to create our latent measures of both trust in political institutions and trust in society. We also provide some details over how similar the responses are to these questions by graphically depicting the factor loadings on two dimensions for each latent measure using principle components analysis.

Trust in Political Institutions In European Social Survey (ESS), the five questions to measure political trust in the manuscript are:

1. Using this card, please tell me on a score of 0-10 how much you personally trust each of the institutions I read out. 0 means you do not trust an institution at all, and 10 means you have complete trust. Firstly ...... [country]'s parliament?

2. ...... [country]'s the legal system?

3. ...... [country]'s the police?

4. ...... [country]'s politicians?

5. ...... [country]'s political parties?

In Life in Transition Survey (LiTS), the six questions to measure political trust in the manuscript are:

1. To what extent do you trust the following institutions? The Presidency

2. ...... The government/cabinet of ministers

3. ...... The parliament

4. ...... Courts

5. ...... Political parties

6. ...... The police

The factor maps (A) and (B) in figure A1 for political trust shows that respondents answered these five/six questions quite similarly. In either sample, the first principle component

accounts for about 70% of the total variance in the data.

Figure A1: Factor Map for Political Trust

(A) Political Trust: ESS

(B) Political Trust: LiTS

(C) Social Trust: ESS

(D) Social Network: ESS
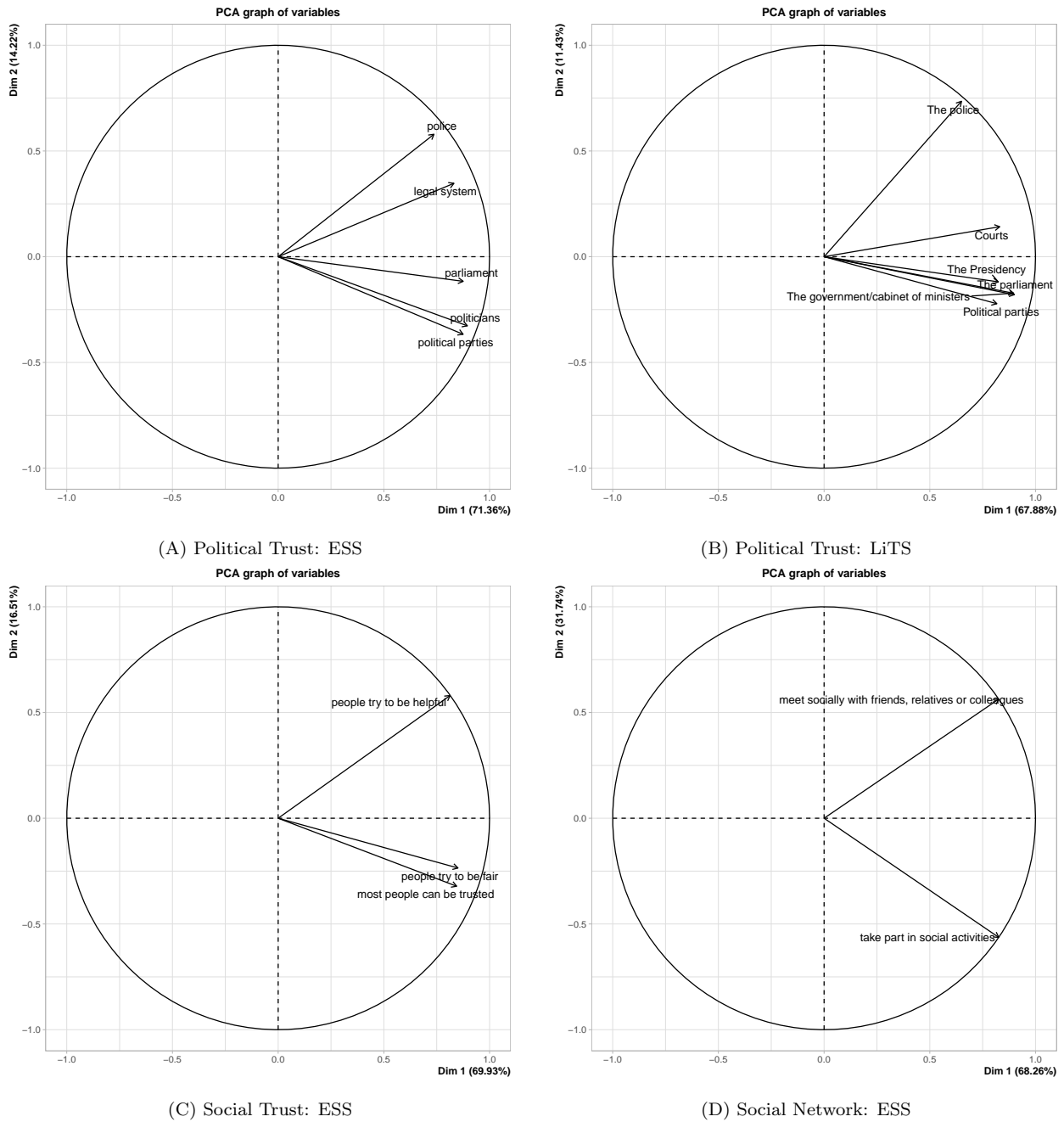
Note: Factor Loadings visualized using R package, `FactoMineR`.

Trust in Society In European Social Survey (ESS), the three questions to measure social trust are:

1. Using this card, generally speaking, would you say that most people can be trusted, or that you can't be too careful in dealing with people? Please tell me on a score of 0 to 10, where 0 means you can't be too careful and 10 means that most people can be trusted.

2. Using this card, do you think that most people would try to take advantage of you if they got the chance, or would they try to be fair?

3. Would you say that most of the time people try to be helpful or that they are mostly looking out for themselves?

Figure A1 (C) shows the factor map for our latent social trust measure. The figure shows the responses to these three questions tend to load on the same dimension, which explains over 70% of variation. There is a slight difference in the question about whether people "try to be helpful" or "mostly look out for themselves", but this is not a large distinction.

In Life in Transition Survey (LiTS), the question to measure social trust in the manuscript is: "Generally speaking, would you say that most people can be trusted, or that you can't be too careful in dealing with people? Please answer on a scale of 1 to 5, where 1 means that you have complete distrust and 5 means that you have complete trust."

1.2 Latent Social Networks Variable

In order to assess whether the effects of *Historical Border Changes* on individuals' levels of trust are mediated by the quality of their social networks, we need a measure of social networks at the individual level. In the ESS sample, the two questions to measure social trust are:

1. Using this card, how often do you meet socially with friends, relatives or work colleagues?

2. Compared to other people of your age, how often would you say you take part in social

activities?

We use the same methods to combine these different questions into one single indicator of social networks as the ones we used for the trust variables, i.e., item response theory (IRT) models and principal components analysis (PCA). Figure A1 (D) shows the factor map for our latent social network measure from PCA. We view these two questions as both tapping into the same underlying latent variable about the volume of one's social activities (i.e., the density of one's network).

2 Alternative Explanations for our Findings

Now, we present empirical evidence to defend our theory on the legacy effects of historical border changes against alternative explanations regarding local economic development and conflict. Specifically, we want to examine whether any contemporary factors such as local economic development and militarized interstate disputes could *remove* the effect of historical border changes. At the end, we found consistent evidence of the border effect after accounting for a variety of confounders.

2.1 Is Economic Development a Confounding Factor?

To address the potential concerns regarding contemporary regional indicators, we collected a variety of geo-located data and calculated an indicator for each of them at the NUTS 3 level. Specifically, for economic development data, we obtain *Nighttime Light* emission as of 2012 from the *National Aeronautics and Space Administration (NASA)* and *GDP per capita* as of each survey year (i.e., wave 4 – 2008; wave 5 – 2010; wave 6 – 2012; wave 7 – 2014; wave 8 – 2016) from the *European Social Survey (ESS)*. For the urbanization measure, we obtain *Population Density* from *ESS* and merge *Urban Area*, *Urban Area Proportion* of each NUTS, and *Large Urban Zone Proportion* of each NUTS from *EruoStats*. Additionally, we calculate the distance of each NUTS3 unit from: 1) the national capital; 2) any city with population

density of greater than 1500 per square kilometer and population of more than 50,000; 3) greater cities, when the urban center of a city is much greater than the population of the overall administrative city (for example, Athens, Barcelona, Naples or Milan). All greater cities are defined as cities but not all cities are greater cities; and 4) functional urban area, which includes a city in addition to its commuting zone and is defined if an administrative commune has $> 15\%$ of its employed population commuting to the city.

Tables A1 and A1 present the regressions that control for these economic factors where the dependent variable is political trust and social trust, respectively, using the ESS data.[2] Similarly, Tables A3 and A3 present results using the LiTS data. The key takeaway is that the effects of *Historical Border Changes* remain negative and statistically significant across all model specifications. While some of these contemporary measures attain statistical significance, none of them affect our central result.

2.2 Are Militarized Disputes a Confounding Factor?

Apart from economic development, we also test whether international conflicts confound the relationship between historical border changes and trust. Specifically, we calculate the number of militarized interstate disputes (*MID*) since 1816 within each NUTS 3 unit and *Since Last MID* (i.e., the years between the last MID and the survey) using the geo-referenced data from the *Correlates of War Project (COW)*. Again, we include these variables in regressions of both political trust and social trust and using both the ESS and LiTS data. As shown in table A7, the negative and significant effect of *Historical Border Changes (log)* is robust.

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[2]We are aware that these contemporary variables are potentially post-treatment. Nonetheless, we include them into the regressions along with *Historical Border Changes* to see whether they could remove the latter's effect.

Table A1: Political Trust and Economic Factors: ESS Data

	I	II	III	IV	V	VI	VII	VIII	IX	X
Historical Border	-0.067*	-0.073*	-0.071*	-0.066*	-0.066*	-0.068*	-0.064*	-0.067*	-0.069*	-0.067*
Changes (log)	(0.02)	(0.02)	(0.02)	(0.01)	(0.02)	(0.02)	(0.02)	(0.01)	(0.01)	(0.01)
Historical Battles	-0.001	-0.010	-0.008	-0.008	-0.008	-0.008	-0.007	-0.007	-0.009	-0.007
	(0.02)	(0.02)	(0.02)	(0.01)	(0.01)	(0.02)	(0.01)	(0.01)	(0.02)	(0.01)
Rivers (log)	0.005	-0.020	-0.003	-0.008	-0.008	-0.010	-0.005	-0.009	-0.020	-0.008
	(0.03)	(0.03)	(0.02)	(0.02)	(0.02)	(0.03)	(0.02)	(0.02)	(0.02)	(0.02)
Historical Urban	-0.001	0.002	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001
Population	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Iron Production	-0.058	-0.066*	-0.068*	-0.059*	-0.065*	-0.067*	-0.068*	-0.065*	-0.061	-0.065*
	(0.04)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Ruggedness	-0.020	-0.009	-0.019	-0.002	-0.003	-0.005	-0.003	-0.004	-0.001	-0.004
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Female	0.029*	0.012	0.009	0.012	0.012	0.012	0.012	0.012	0.012	0.012
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Years of Education	0.010*	0.012*	0.012*	0.012*	0.012*	0.012*	0.012*	0.012*	0.012*	0.012*
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Age	-0.000	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001	-0.001
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Ethnic Minority	-0.009	-0.006	-0.006	-0.006	-0.006	-0.006	-0.006	-0.006	-0.007	-0.006
	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)	(0.06)
Father Born in Country	0.047	0.034	0.039	0.036	0.036	0.035	0.036	0.035	0.035	0.035
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Mother Born in Country	0.047*	0.025	0.031	0.027	0.027	0.027	0.027	0.027	0.026	0.027
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Children at Home	-0.038*	-0.048*	-0.045*	-0.047*	-0.047*	-0.047*	-0.047*	-0.047*	-0.047*	-0.047*
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Marital Status	-0.002	0.009	0.009	0.009	0.009	0.009	0.009	0.009	0.009	0.009
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Religious Affiliation	0.137*	0.140*	0.144*	0.139*	0.140*	0.139*	0.140*	0.140*	0.140*	0.140*
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Household Income	0.185*	0.182*	0.182*	0.183*	0.183*	0.183*	0.183*	0.183*	0.183*	0.183*
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
GDP per capita (log)	0.021									
	(0.05)									
Nighttime Light (log)		-0.018								
		(0.02)								
Population Density			-0.003							
			(0.02)							
Urban Area				0.002						
				(0.00)						
Urban Area Proportion					0.016					
					(0.05)					
Large Urban Zone						-0.007				
Proportion						(0.04)				
Distance to State							-0.169			
Capital							(0.20)			
Distance to Cities								0.284		
								(0.50)		
Distance to Greater									0.366	
Cities									(0.22)	
Distance to Functional										0.227
Urban Area										(0.46)
Constant	-0.268	-0.011	-0.039	-0.084	-0.082	-0.072	-0.077	-0.081	-0.151	-0.081
	(0.48)	(0.10)	(0.08)	(0.07)	(0.07)	(0.09)	(0.07)	(0.07)	(0.08)	(0.07)
NUTS 2 Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Survey Wave Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
R^2	0.220	0.217	0.210	0.217	0.217	0.217	0.217	0.217	0.217	0.217
N	63599	77603	75226	77603	77603	77603	77603	77603	77603	77603

Robust standard errors clustered
 by NUTS 3 in parentheses
* $p < .05$

Table A2: Social Trust and Economic Factors: ESS Data

	I	II	III	IV	V	VI	VII	VIII	IX	X
Historical Border Changes (log)	-0.049*	-0.047*	-0.045*	-0.037*	-0.036*	-0.039*	-0.041*	-0.038*	-0.040*	-0.038*
	(0.02)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Historical Battles	0.041*	0.029*	0.032*	0.032*	0.032*	0.032*	0.032*	0.033*	0.031*	0.032*
	(0.02)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Rivers (log)	0.013	0.008	0.029	0.025	0.027	0.025	0.023	0.025	0.014	0.026
	(0.03)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Historical Urban Population	-0.002	-0.001	-0.002	-0.002*	-0.002	-0.002	-0.002	-0.002	-0.002*	-0.002
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Iron Production	0.017	0.017	0.024	0.031	0.020	0.017	0.019	0.018	0.021	0.017
	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)
Ruggedness	0.006	0.011	0.013	0.020	0.021	0.019	0.019	0.019	0.021	0.019
	(0.03)	(0.02)	(0.03)	(0.02)	(0.02)	(0.03)	(0.02)	(0.02)	(0.02)	(0.02)
Female	0.042*	0.041*	0.043*	0.041*	0.041*	0.041*	0.041*	0.041*	0.041*	0.041*
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Years of Education	0.019*	0.020*	0.019*	0.019*	0.019*	0.020*	0.020*	0.020*	0.020*	0.020*
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Age	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Ethnic Minority	-0.068*	-0.062*	-0.064*	-0.062*	-0.062*	-0.062*	-0.062*	-0.062*	-0.063*	-0.062*
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Father Born in Country	0.072*	0.065*	0.068*	0.068*	0.068*	0.068*	0.068*	0.068*	0.067*	0.068*
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Mother Born in Country	0.055*	0.053*	0.056*	0.056*	0.056*	0.056*	0.056*	0.056*	0.056*	0.056*
	(0.02)	(0.01)	(0.02)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Children at Home	-0.003	-0.009	-0.008	-0.009	-0.008	-0.009	-0.009	-0.009	-0.009	-0.009
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Marital Status	-0.008	0.002	0.002	0.002	0.002	0.002	0.002	0.002	0.002	0.002
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Religious Affiliation	0.036*	0.035*	0.037*	0.035*	0.035*	0.035*	0.034*	0.035*	0.035*	0.035*
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Household Income	0.132*	0.133*	0.133*	0.133*	0.133*	0.134*	0.133*	0.134*	0.133*	0.134*
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
GDP per capita (log)	-0.047									
	(0.04)									
Nighttime Light (log)		-0.026								
		(0.01)								
Population Density			-0.011							
			(0.02)							
Urban Area				0.004*						
				(0.00)						
Urban Area Proportion					0.051					
					(0.04)					
Large Urban Zone Proportion						-0.002				
						(0.04)				
Distance to State Capital							0.129			
							(0.23)			
Distance to Cities								0.178		
								(0.51)		
Distance to Greater Cities									0.347	
									(0.21)	
Distance to Functional Urban Area										0.114
										(0.49)
Constant	-0.095	-0.481*	-0.534*	-0.587*	-0.587*	-0.576*	-0.580*	-0.579*	-0.646*	-0.579*
	(0.43)	(0.08)	(0.06)	(0.06)	(0.06)	(0.07)	(0.06)	(0.06)	(0.07)	(0.06)
NUTS 2 Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Survey Wave Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
R^2	0.178	0.176	0.175	0.176	0.176	0.176	0.176	0.176	0.176	0.176
N	66429	80954	78465	80954	80954	80954	80954	80954	80954	80954

Robust standard errors clustered
by NUTS 3 in parentheses
* $p < .05$

Table A3: Political Trust and Economic Factors: LiTS Data

	Model I	Model II	Model III	Model IV	Model I	Model II	Model III	Model IV
Historical Border Changes (log)	-0.053*	-0.068*	-0.068*	-0.067*	-0.053*	-0.058*	-0.056*	-0.058*
	(0.03)	(0.03)	(0.03)	(0.03)	(0.02)	(0.02)	(0.02)	(0.02)
Historical Battles	0.044	0.057	0.059	0.056	0.043	0.050	0.046	0.050
	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)
Iron Production	0.173*	0.185*	0.163*	0.165*	0.160*	0.175*	0.177*	0.174*
	(0.07)	(0.06)	(0.07)	(0.07)	(0.06)	(0.07)	(0.07)	(0.07)
Urban Population	-0.000	0.000	-0.000	-0.000	-0.000	-0.000	-0.000	-0.000
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Ruggedness	0.043	0.035	0.041	0.031	0.043	0.039	0.036	0.039
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Rivers (log)	0.017	0.019	0.015	0.003	0.018	0.014	0.014	0.013
	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)	(0.05)
Female	-0.003	-0.002	-0.002	-0.003	-0.003	-0.002	-0.003	-0.002
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Age	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Marital Status	0.007	0.006	0.006	0.006	0.007	0.007	0.007	0.007
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Education	-0.004	-0.003	-0.003	-0.003	-0.004	-0.003	-0.003	-0.003
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Household Income	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Poverty	-0.104*	-0.105*	-0.106*	-0.105*	-0.103*	-0.105*	-0.105*	-0.105*
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Ethnic Minority	-0.101	-0.098	-0.099	-0.099	-0.102	-0.100	-0.100	-0.100
	(0.10)	(0.10)	(0.10)	(0.10)	(0.10)	(0.10)	(0.10)	(0.10)
Nighttime Light (log)	0.011							
	(0.03)							
Urban Area		-0.022						
		(0.01)						
Urban Area Proportion			-0.155*					
			(0.08)					
Large Urban Zone Proportion				-0.096				
				(0.06)				
Distance to State Capital					-0.692			
					(0.54)			
Distance to Cities						1.392		
						(1.73)		
Distance to Greater Cities							-0.444	
							(0.45)	
Distance to Functional Urban Area								1.072
								(1.71)
Constant	-0.190	-0.096	-0.100	-0.074	-0.091	-0.182	0.002	-0.173
	(0.17)	(0.12)	(0.12)	(0.13)	(0.12)	(0.12)	(0.17)	(0.12)
NUTS 2 Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
R^2	0.160	0.161	0.161	0.161	0.161	0.161	0.161	0.161
N	16216	16216	16216	16216	16216	16216	16216	16216

Robust standard errors clustered
by NUTS 3 in parentheses
* $p < .05$

Table A4: Social Trust and Economic Factors: LiTS Data

	Model I	Model II	Model III	Model IV	Model I	Model II	Model III	Model IV
Historical Border Changes (log)	-0.067*	-0.076*	-0.076*	-0.065*	-0.071*	-0.074*	-0.072*	-0.073*
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.02)	(0.02)	(0.02)
Historical Battles	-0.066	-0.058	-0.057	-0.070	-0.063	-0.063	-0.062	-0.063
	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)
Iron Production	0.277*	0.279*	0.272*	0.282*	0.270*	0.278*	0.272*	0.277*
	(0.11)	(0.11)	(0.11)	(0.11)	(0.11)	(0.11)	(0.11)	(0.11)
Urban Population	0.001	0.001	0.001	0.001	0.001	0.001	0.001	0.001
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Ruggedness	0.011	0.007	0.009	0.017	0.009	0.004	0.011	0.005
	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)	(0.03)
Rivers (log)	-0.050	-0.055	-0.056	-0.045	-0.053	-0.055	-0.061	-0.055
	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)
Female	0.011	0.011	0.011	0.011	0.010	0.011	0.010	0.011
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Age	-0.000	-0.001	-0.001	-0.000	-0.001	-0.001	-0.001	-0.001
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Marital Status	-0.011	-0.012	-0.012	-0.011	-0.011	-0.011	-0.011	-0.011
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Education	0.048*	0.049*	0.049*	0.048*	0.048*	0.049*	0.048*	0.049*
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Household Income	0.000*	0.000*	0.000*	0.000*	0.000*	0.000*	0.000*	0.000*
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Poverty	-0.105*	-0.106*	-0.106*	-0.105*	-0.105*	-0.106*	-0.106*	-0.106*
	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)	(0.02)
Ethnic Minority	-0.003	0.002	0.002	-0.002	-0.000	-0.001	-0.003	-0.000
	(0.04)	(0.04)	(0.04)	(0.04)	(0.04)	(0.03)	(0.03)	(0.03)
Nighttime Light (log)	0.020							
	(0.02)							
Urban Area		-0.009						
		(0.02)						
Urban Area Proportion			-0.062					
			(0.10)					
Large Urban Zone Proportion				0.073				
				(0.06)				
Distance to State Capital					-0.291			
					(0.55)			
Distance to Cities						0.647		
						(1.11)		
Distance to Greater Cities							0.498	
							(0.39)	
Distance to Functional Urban Area								0.447
								(1.08)
Constant	2.872*	2.960*	2.958*	2.888*	2.961*	2.933*	2.784*	2.936*
	(0.13)	(0.12)	(0.11)	(0.12)	(0.11)	(0.11)	(0.14)	(0.11)
NUTS 2 Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
R^2	0.088	0.088	0.088	0.088	0.088	0.088	0.088	0.088
N	23889	23889	23889	23889	23889	23889	23889	23889

Robust standard errors clustered
 by NUTS 3 in parentheses
* $p < .05$

Table A5: Political Trust, Social Trust, and Military Factors: ESS and LiTS Data

	ESS Data				LiTS Data			
	Political Trust		Social Trust		Political Trust		Social Trust	
	Model I	Model II	Model III	Model IV	Model I	Model II	Model III	Model IV
Historical Border Changes (log)	-0.067*	-0.067*	-0.038*	-0.038*	-0.058*	-0.056*	-0.075*	-0.073*
	(0.01)	(0.01)	(0.01)	(0.01)	(0.02)	(0.02)	(0.02)	(0.02)
Historical Battles	-0.007	-0.006	0.032*	0.031*	0.045	0.046	-0.064	-0.064
	(0.01)	(0.01)	(0.01)	(0.01)	(0.04)	(0.04)	(0.04)	(0.04)
Rivers (log)	-0.007	-0.009	0.026	0.026	0.012	0.015	-0.058	-0.054
	(0.02)	(0.02)	(0.02)	(0.02)	(0.05)	(0.05)	(0.04)	(0.04)
Historical Urban Population	0.001	0.001	-0.002	-0.002	-0.000	-0.000	0.001	0.001
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Iron Production	-0.066*	-0.069*	0.017	0.019	0.179*	0.175*	0.283*	0.281*
	(0.03)	(0.03)	(0.04)	(0.04)	(0.07)	(0.07)	(0.11)	(0.11)
Ruggedness	-0.002	-0.001	0.019	0.018	0.037	0.040	0.009	0.009
	(0.02)	(0.02)	(0.02)	(0.02)	(0.03)	(0.03)	(0.03)	(0.03)
Female	0.012	0.012	0.041*	0.041*	-0.003	-0.003	0.011	0.011
	(0.01)	(0.01)	(0.01)	(0.01)	(0.02)	(0.02)	(0.02)	(0.02)
Years of Education	0.012*	0.012*	0.020*	0.020*	-0.003	-0.003	0.049*	0.049*
	(0.00)	(0.00)	(0.00)	(0.00)	(0.01)	(0.01)	(0.01)	(0.01)
Age	-0.001	-0.001	0.000	0.000	0.001	0.001	-0.001	-0.001
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)
Ethnic Minority	-0.006	-0.007	-0.062*	-0.062*	-0.098	-0.099	0.006	0.007
	(0.06)	(0.06)	(0.02)	(0.02)	(0.10)	(0.10)	(0.03)	(0.03)
Father Born in Country	0.036	0.036	0.068*	0.067*				
	(0.03)	(0.03)	(0.02)	(0.02)				
Mother Born in Country	0.027	0.028	0.056*	0.055*				
	(0.02)	(0.02)	(0.01)	(0.01)				
Children at Home	-0.047*	-0.047*	-0.009	-0.009				
	(0.01)	(0.01)	(0.01)	(0.01)				
Marital Status	0.010	0.010	0.002	0.002	0.007	0.007	-0.012	-0.012
	(0.01)	(0.01)	(0.01)	(0.01)	(0.02)	(0.02)	(0.02)	(0.02)
Religious Affiliation	0.140*	0.139*	0.035*	0.035*				
	(0.02)	(0.02)	(0.01)	(0.01)				
Household Income	0.183*	0.183*	0.134*	0.133*	0.000	0.000	0.000*	0.000*
	(0.01)	(0.01)	(0.01)	(0.01)	(0.00)	(0.00)	(0.00)	(0.00)
Poverty					-0.105*	-0.105*	-0.106*	-0.106*
					(0.02)	(0.02)	(0.02)	(0.02)
MID	0.010		-0.003		-0.020		-0.028	
	(0.02)		(0.02)		(0.03)		(0.03)	
Since Last MID		-0.000		0.000		0.012		0.034
		(0.00)		(0.00)		(0.04)		(0.04)
Constant	-0.086	-0.050	-0.575*	-0.598*	-0.120	-0.163	2.969*	2.887*
	(0.07)	(0.07)	(0.06)	(0.07)	(0.12)	(0.13)	(0.11)	(0.12)
NUTS 2 Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Survey Wave Fixed Effects	Yes	Yes	Yes	Yes	No	No	No	No
N	77603	77603	80954	80954	16216	16216	23889	23889
r2	0.217	0.217	0.176	0.176	0.161	0.160	0.088	0.088

Robust standard errors clustered
 by NUTS 3 in parentheses
* $p < .05$

2.3 Sequential g-Estimation: Controlled Direct Effect of Border Changes

We then use sequential g-estimation as outlined by Acharya, Blackwell and Sen (2016) to estimate the controlled direct effect (CDE) of *Historical Border Changes* on trust, conditioning out the effect of the above mentioned contemporary variables in addition to all the other regional and individual controls. The advantage of sequential g-estimation here is that it allows us to estimate the direct effects of *Historical Border Changes* on both political and social trust, assuming (correctly) that these economic, urbanization and conflict variables are post-treatment (i.e., affected by our *Historical Border Changes* variable). In this sequential framework, all these contemporary variables can be regarded as mediators. This framework could also take account of the intermediate confounders (i.e., control variables affected by the treatment and affect both the mediator and outcome (Acharya, Blackwell and Sen, 2016, 513–515). Consequently, the resulting estimator represents the average causal effect of historical border changes on trust when these mediators is fixed at different levels.

Sequential g-estimation involves two stages. In the first stage, we regress an outcome variable such as *Political Trust* on the treatment, *Historical Border Changes*, as well as the mediators, the pre-treatment confounders, and the intermediate confounders. The mediators include *GDP per capita*, *Night-time Light*, *Population Density*, *Urban Proportion*, *MID*, and *Ethnic Diversity*. We do not include *Urban Proportion* and *Urban area* in the same regressions, for example, to avoid multi-colinearity. The pre-treatment confounders consist of all the geographic and historical control variables included in the main analysis as well as the fixed effects. In our specific application, the intermediate confounder is only an intercept. This regression yields an unbiased estimation of the mediation effect on the outcome. We are then able to *de-mediate* the outcome by removing the causal mediation effect from the total effect. In the second stage, we obtain the average controlled direct effects by regressing the de-mediated outcome (e.g, *Political Trust*) on the treatment, *Historical*

Border Changes, and only the pre-treatment confounders. Therefore, this second regression avoids post-treatment bias. The ability to estimate an unbiased direct treatment effect while appropriately accounting for the post-treatment confounders is a nice feature of sequential g-estimation relative to the one-step procedure in Sections 2.1 and 2.2.

Table A6 shows the results. The direct effects of *Historical Border Changes* on both *Political Trust* and *Social Trust* reported in models I-III and IV-VI, respectively, are again negative and statistically significant, which is consistent with the patterns we uncovered from Table A1 to Table A7. These results provide further evidence that historical border changes in a locality are associated with lower levels of contemporary political and social trust, even when conditioning out post-treatment variables.

3   Full Results for Tables 6 and 7 in Main Manuscript

In this section, we report the full results including all historical and individual control variables for table 6, which analyzes ethnic diversity, and table 7 which analyzes historical universities. We excluded these estimates from the main text to save space as they are very similar to those reported in other models that shared both the dependent variable and the sample.

4   Robustness Checks and Sensitivity Analyses

In this section, we present a series of robustness checks and sensitivity analyses.

4.1   Marginal Effects from LiTS Data

Figure A2 presents the marginal effects of *Historical Border Changes* on *Political Trust* and *Social Trust* using the LiTS data. In other words, they are visualizations of the marginal effects from column 2 and 4 from Table 3 in the main manuscript. The trends we see here

Table A6: Sequential g-Estimation: Controlled Direct Effects

	Political Trust			Social Trust		
	Model I	Model II	Model III	Model IV	Model V	Model VI
Historical Border Changes	-0.036*	-0.067*	-0.066*	-0.022*	-0.047*	-0.046*
	(0.005)	(0.007)	(0.007)	(0.004)	(0.006)	(0.006)
Regional Controls	No	Yes	Yes	No	Yes	Yes
Individual-level Controls	No	No	Yes	No	No	Yes
NUTS 2 Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes
Survey Round Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes
Controlled mediators						
GDP per capita (log)	Yes	Yes	Yes	Yes	Yes	Yes
Night-time Light (log)	Yes	Yes	Yes	Yes	Yes	Yes
Population Density (log)	Yes	Yes	Yes	Yes	Yes	Yes
Urban Proportion (log)	Yes	Yes	Yes	Yes	Yes	Yes
MID (log)	Yes	Yes	Yes	Yes	Yes	Yes
Ethnic Diversity	Yes	Yes	Yes	Yes	Yes	Yes
N	64257	64257	57719	67135	67135	60168

Bootstrapped standard errors
in parentheses. * $p < .05$

are almost identical to what we obtained with the ESS data.

4.2 More Model Specifications: Random Effect Models

In addition to the fixed effect models in the main manuscript, we also fit random effect models with a variety of model specifications for both the ESS sample and the LiTS sample to ensure the robustness of our results. Specifically, we specified NUTS 2 random effects rather than fixed effects. Tables and show the results using LiTS and ESS, respectively. The effects of *Historical Border Trust* are negative and statistically significant across different

Table A7: Political Trust, Social Trust, and Military Factors: ESS and LiTS Data

| | ESS Data | | LiTS Data | | ESS Data | | | |
| | Social Trust | | | | Political Trust | | | |
	Model I Table 6	Model II Table 6	Model III Table 6	Model IV Table 6	Model I Table 7	Model II Table 7	Model III Table 7	Model IV Table 7
Number of Ethnic Groups	-0.007* (0.00)	-0.005 (0.00)	-0.001 (0.01)	0.001 (0.00)				
Historical University					0.069* (0.03)	0.058* (0.02)	0.051* (0.02)	0.050* (0.02)
Historical Border Changes	-0.036* (0.02)	-0.034* (0.01)	-0.076* (0.02)	-0.073* (0.03)			-0.072* (0.02)	-0.066* (0.01)
Historical Battles		0.029* (0.01)		-0.062 (0.04)		0.003 (0.02)		-0.003 (0.02)
Log of Rivers		0.032 (0.02)		-0.056 (0.04)		-0.036 (0.02)		-0.008 (0.02)
Urban Population		-0.001 (0.00)		0.001 (0.00)		0.000 (0.00)		0.000 (0.00)
Iron Production		0.019 (0.04)		0.275* (0.11)		-0.030 (0.02)		-0.061* (0.03)
Ruggedness		0.021 (0.02)		0.009 (0.03)		-0.012 (0.02)		-0.004 (0.02)
Female		0.041* (0.01)		0.011 (0.02)		0.012 (0.01)		0.012 (0.01)
Years of Education		0.019* (0.00)		0.049* (0.01)		0.013* (0.00)		0.012* (0.00)
Age		0.000 (0.00)		-0.001 (0.00)		-0.001 (0.00)		-0.001 (0.00)
Ethnic Minority		-0.060* (0.02)		0.000 (0.04)		-0.003 (0.06)		-0.005 (0.06)
Household Income		0.133* (0.01)		0.000* (0.00)		0.183* (0.01)		0.183* (0.01)
Marital Status		0.002 (0.01)		-0.012 (0.02)		0.010 (0.01)		0.010 (0.01)
Father Born in Country		0.068* (0.02)				0.036 (0.03)		0.035 (0.03)
Mother Born in Country		0.056* (0.01)				0.030 (0.02)		0.026 (0.02)
Children at Home		-0.009 (0.01)				-0.047* (0.01)		-0.047* (0.01)
Religious Affiliation		0.035* (0.01)				0.138* (0.02)		0.141* (0.02)
Constant	0.120* (0.04)	-0.577* (0.06)	3.011* (0.06)	2.941* (0.11)	0.330* (0.01)	-0.224* (0.05)	0.497* (0.04)	-0.086 (0.07)
NUTS 2 Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
Survey Wave Fixed Effects	Yes	Yes	NA	NA	Yes	Yes	Yes	Yes
N	80954	80954	23889	23889	77603	77603	77603	77603
r2	0.150	0.176	0.067	0.088	0.189	0.216	0.191	0.217

Robust standard errors clustered
by NUTS 3 in parentheses
* $p < .05$

Figure A2: Marginal Effects on Political and Social Trust: LiTS

(A) Political Trust   (B) Social Trust
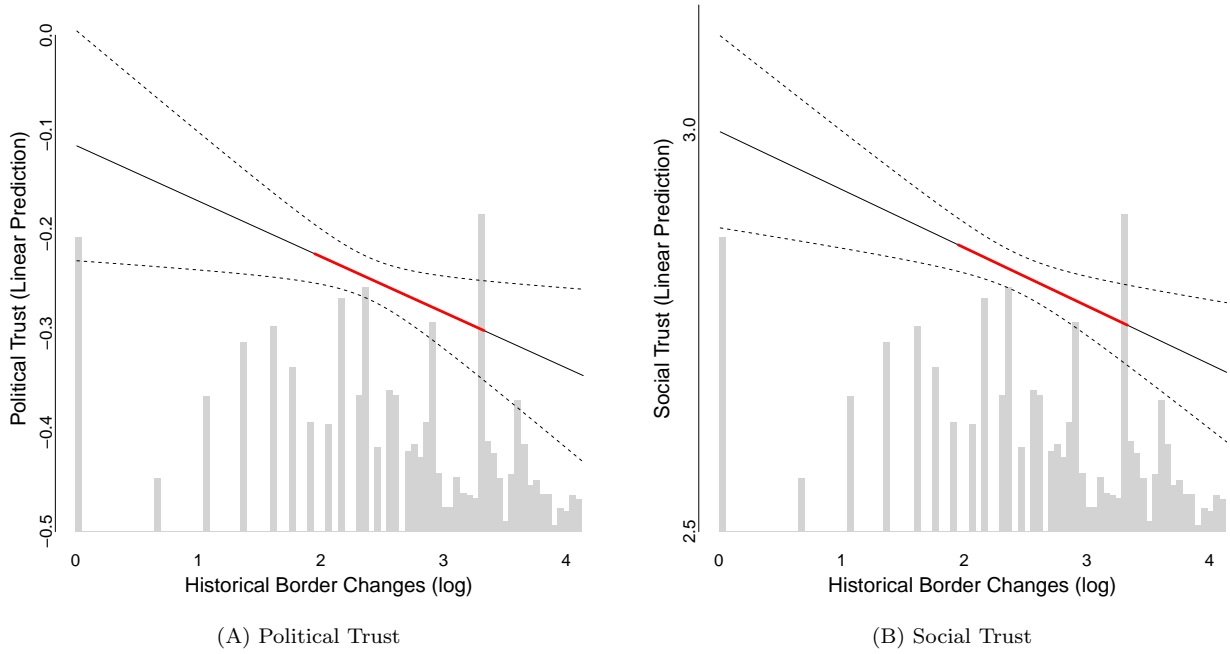
Note: The grey histogram denotes the distribution of each explanatory variable in the raw data. The marginal effects of each explanatory variable across the full range of the data distribution are depicted, along with the 95% confidence intervals (dotted lines for continuous variables and vertical bars for discrete variables). Changes of these marginal effects from 25% to 75% of the observations are highlighted in red.

models with either *Political Trust* or *Social Trust* as the dependent variable. Notably, we tried a wider range of model specifications in addition to the most parsimonious one with only the treatment variables (Model I) and the most comprehensive one with all regional and individual variables (Model IV). To be more specific, Model II (for both political trust and social trust and for both ESS and LiTS) includes regional controls in addition to the treatment and Model III (for both political trust and social trust and for both ESS and LiTS) includes individual controls in addition to the treatment. While these additional regressions certainly do not capture all possible model specifications, they do give us extra confidence in the robustness of our results.

Table A8: Random Effect Models: LiTS

	Political Trust				Social Trust			
	Model I	Model II	Model III	Model IV	Model I	Model II	Model III	Model IV
Historical Border Changes (log)	-0.042*	-0.038*	-0.038*	-0.036*	-0.046*	-0.049*	-0.033*	-0.037*
	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)	(0.01)
Historical Battles		0.061*		0.056*		-0.058*		-0.063*
		(0.02)		(0.01)		(0.02)		(0.02)
Iron Production		0.137*		0.129*		0.119*		0.115*
		(0.03)		(0.03)		(0.03)		(0.03)
Urban Population		-0.001		-0.001		0.001*		0.001
		(0.00)		(0.00)		(0.00)		(0.00)
Ruggedness		0.020		0.010		-0.007		-0.008
		(0.01)		(0.01)		(0.01)		(0.01)
Log of Rivers		-0.005		-0.002		-0.086*		-0.068*
		(0.02)		(0.02)		(0.02)		(0.02)
Female			0.027	0.025			0.001	0.003
			(0.01)	(0.01)			(0.01)	(0.01)
Age			0.002*	0.001*			-0.000	-0.000
			(0.00)	(0.00)			(0.00)	(0.00)
Marital Status			0.035*	0.038*			0.009	0.009
			(0.01)	(0.01)			(0.01)	(0.01)
Education			-0.008	-0.009*			0.052*	0.052*
			(0.00)	(0.00)			(0.00)	(0.00)
Household Income			0.000*	0.000*			0.000*	0.000*
			(0.00)	(0.00)			(0.00)	(0.00)
Poverty			-0.119*	-0.120*			-0.097*	-0.096*
			(0.01)	(0.01)			(0.01)	(0.01)
Ethnic Minority			-0.159*	-0.156*			-0.027	-0.030
			(0.02)	(0.02)			(0.02)	(0.02)
Survey Weights				-0.018*				0.002
				(0.01)				(0.01)
Constant	-0.055	-0.131*	-0.033	-0.061	2.974*	3.044*	2.833*	2.903*
	(0.04)	(0.05)	(0.05)	(0.06)	(0.04)	(0.04)	(0.05)	(0.05)
R^2	0.0006	0.0012	0.0097	0.0080	0.0006	0.0048	0.0205	0.0249
N	16261	16261	16216	16216	23960	23960	23889	23889

Robust standard errors in parentheses.

* $p < .05$

4.3 Results Aggregated to the NUTS 3 Unit

Tables A10 and A11 report regression results where we aggregate all of the individual survey responses up to the same level of measurement as our historical boundary measures. Thus, we average the individual level outcome variables up to the NUTS 3 level, the same level of measurement as *Historical Border Changes.* Specifically, we 1.) estimate residuals on the individual level variables conditioning of individual covariates, such as gender, age, education, etc. 2.) Take regional averages of the residuals 3.) estimate the regressions of interest on

Table A9: Random Effect Models: ESS

	Political Trust				Social Trust			
	Model I	Model II	Model III	Model IV	Model I	Model II	Model III	Model IV
Historical Border Changes (log)	-0.078*	-0.073*	-0.067*	-0.061*	-0.039*	-0.044*	-0.025*	-0.029*
	(0.01)	(0.01)	(0.01)	(0.01)	(0.00)	(0.01)	(0.00)	(0.00)
Historical Battles		-0.012		-0.018*		0.046*		0.038*
		(0.01)		(0.01)		(0.01)		(0.01)
Rivers (log)		-0.023*		-0.028*		0.012		0.003
		(0.01)		(0.01)		(0.01)		(0.01)
Urban Population		0.001*		0.000		-0.002*		-0.003*
		(0.00)		(0.00)		(0.00)		(0.00)
Iron Production		-0.086*		-0.053*		-0.026		0.010
		(0.03)		(0.02)		(0.02)		(0.02)
Ruggedness		-0.011		-0.042*		0.022*		-0.003
		(0.01)		(0.01)		(0.01)		(0.01)
Female			0.017*	0.018*			0.046*	0.047*
			(0.01)	(0.01)			(0.01)	(0.01)
Years of Education			0.013*	0.013*			0.019*	0.020*
			(0.00)	(0.00)			(0.00)	(0.00)
Age			-0.000	0.000			0.019*	0.001*
			(0.00)	(0.00)			(0.00)	(0.00)
Ethnic Minority			-0.015	-0.020			-0.073*	-0.069*
			(0.02)	(0.02)			(0.01)	(0.01)
Father Born in Country			0.029*	0.029			0.063*	0.062*
			(0.02)	(0.02)			(0.01)	(0.01)
Mother Born in Country			0.023	0.023			0.055*	0.054*
			(0.02)	(0.02)			(0.01)	(0.01)
Children at Home			-0.035*	-0.038*			-0.004	-0.008
			(0.01)	(0.01)			(0.01)	(0.01)
Marital Status			0.002	-0.002			0.011	0.006
			(0.01)	(0.01)			(0.01)	(0.01)
Religious Affiliation			0.134*	0.132*			0.026*	0.026*
			(0.01)	(0.01)			(0.01)	(0.01)
Household Income			0.191*	0.192*			0.146*	0.144*
			(0.00)	(0.00)			(0.00)	(0.00)
Survey Weights				0.025*				0.039*
				(0.01)				(0.01)
Constant	0.724*	0.734*	0.197*	0.209*	0.174*	0.153*	-0.460*	-0.497*
	(0.07)	(0.06)	(0.04)	(0.04)	(0.05)	(0.04)	(0.03)	(0.03)
Survey Round Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
R^2	0.0001	0.0025	0.0622	0.0736	0.0013	0.0065	0.0625	0.0543
N	78448	78448	77603	77603	81858	81858	80954	80954

Robust standard errors in parentheses.

* $p < .05$

the regional data, weighting observations with the number of individuals in the region. This procedure allows us to estimate models similar to those in the main text that have a number of observations that is the same as the number of NUTS 3 units in our sample. While this process of aggregation obviously conceals a great deal of within-locality individual variation,

Table A10: Results Aggregated to the NUTS 3 Unit: ESS

| | Social Trust | | | | Political Trust | | | |
| | Border Changes | | Border Changes Residuals | | Border Changes | | Border Changes Residuals | |
	Model I	Model II	Model III	Model IV	Model I	Model II	Model III	Model IV
Historical Border Changes (log)	-0.029*	-0.030*			-0.054*	-0.056*		
	(0.01)	(0.01)			(0.02)	(0.03)		
Border Changes Residuals			-0.028*	-0.029*			-0.053*	-0.056*
			(0.01)	(0.01)			(0.02)	(0.03)
Population	0.000	0.004	0.000	0.004	0.001	0.004	0.001	0.003
	(0.00)	(0.00)	(0.00)	(0.00)	(0.00)	(0.01)	(0.00)	(0.01)
Ruggedness		0.018		0.018		-0.022		-0.022
		(0.05)		(0.05)		(0.07)		(0.07)
Log of Rivers		0.013		0.013		-0.009		-0.009
		(0.03)		(0.03)		(0.03)		(0.03)
Urban Population		-0.003		-0.003		-0.001		-0.001
		(0.00)		(0.00)		(0.00)		(0.00)
Historical Battles		0.024		0.024		-0.015		-0.015
		(0.02)		(0.02)		(0.02)		(0.02)
Constant	0.062	0.030	0.128*	0.098	0.128	0.151	0.251*	0.279*
	(0.05)	(0.07)	(0.06)	(0.07)	(0.07)	(0.10)	(0.09)	(0.14)
NUTS 2 Fixed Effects	Yes	Yes	Yes	Yes	Yes	Yes	Yes	Yes
R^2	0.025	0.046	0.025	0.046	0.054	0.062	0.055	0.063
N	206	206	206	206	206	206	206	206

Bootstrapped standard errors in parentheses.

* $p < .05$

it is nonetheless a useful test as it allows us to see whether the basic patterns are robust to a considerably smaller sample size (i.e., 206 (for ESS) or ≈ 350 (for LiTS) rather than $\approx 70,000$). We no longer include the survey wave fixed effects in these models, as all the responses in each NUTS 3 unit are aggregated to a single average of the responses. However, we still estimate NUTS 2 fixed effects as in the main models, which allows us to retain our focus on within NUTS 2 variation, which ensures that the identified variation is still quite local. Table A10 shows the results using the ESS sample, despite the fact that we now have only 206 observations with averages across individuals' trust in the NUTS 3 units, this test yields similar results to our main results. Table A11 shows the results using the LiTS sample. Although for the political trust models, the p-values are only significant at the 0.1 level, the direction and magnitude of the coefficients are still similar to those in the individual level analyses. These results thus increase our confidence in the link between historical border changes and contemporary trust.

Table A11: Results Aggregated to the NUTS 3 Unit: LiTS

	Social Trust		Political Trust	
	Model I	Model II	Model I	Model II
Historical Border Changes (log)	-0.053*	-0.053*	-0.048°	-0.049°
	(0.02)	(0.02)	(0.03)	(0.03)
Urban Area Proportion	-0.187*	-0.135		
	(0.08)	(0.09)		
River Length		-0.000		0.000
		(0.00)		(0.00)
Ruggedness		0.001°		0.000
		(0.00)		(0.00)
Urban Population		0.001		0.000
		(0.00)		(0.00)
Historical Battles		-0.056		0.032
		(0.05)		(0.04)
Constant	0.064°	-0.035	0.063°	-0.032
	(0.03)	(0.08)	(0.04)	(0.08)
NUTS 2 Fixed Effects	Yes	Yes	Yes	Yes
R^2	0.020	0.048	0.015	0.029
N	364	364	347	347

Bootstrapped standard errors in parentheses.

* $p < .05$; ° $p < .1$

4.4 Unit-Level Depiction: Border Changes, Ethnic Diversity, and Historical Universities

In the main manuscript, we have established the relationships between historical border changes, ethnic diversity, and historical universities. We now depict these relationships in Table A12 at the unit (NUTS 3) level, independent of any survey results. The two main takeaways are that *Historical Border Changes* has a significantly positive impact on *Number of Ethnic Groups* and it has a significantly negative impact on *Historical Universities.*

Table A12: Effects of Border Changes on Ethnic Diversity and Historical Universities

	Historical Universities	Number of Ethnic Groups
Historical Border Changes	-0.085*	0.116*
	(0.04)	(0.03)
Historical Battles	0.115	-0.014
	(0.13)	(0.06)
Ruggedness	-0.001	0.002*
	(0.00)	(0.00)
Urban Population	0.030*	0.000
	(0.01)	(0.00)
Iron Production	0.151	-0.066
	(0.10)	(0.07)
Log of Rivers	-0.000	0.000*
	(0.00)	(0.00)
Constant	0.711*	1.244*
	(0.16)	(0.15)
NUTS 2 Fixed Effects	Yes	Yes
N	1404	1404
R^2	0.498	0.598

* $p < .05$

4.5 Sensitivity Analyses: Oster Tests

Tables A13–A16 contain the results of tests for selection on unobservables as developed in Oster (2017) for *Historical Border Changes*. We focus on the fully specified models in tables 1 and 2 in the main text here. The results for other variables, such as *Time Since Last Border Change* from Table 1, are quite similar to those reported here so we do not present them in order to keep the supplementary appendix from becoming unnecessarily lengthy.

All of the results in the main text rely upon the standard assumption that conditional upon observable variables that we control for, our treatment measures of historical border variability are exogenous. As noted in the main text, we assess the validity of this assumption with the test developed by Oster (2013). In order to place bounds on the bias of a treatment effect estimate caused by the presence of unobservables (i.e., omitted variables) this method uses information from changes in both point estimates and R^2 values derived from comparing the unconditional estimated causal impact of *Historical Border Changes* to the this variable's estimated effect after conditioning on all other observable covariates. This allows us to evaluate the degree to which unobservable factors are likely to bias their estimates of the causal quantity of interest and builds upon the econometric theory developed by Altonji, Elder and Taber (2005).

The results of these tests are encouraging, as they demonstrate that the long-effect of historical border legacies on contemporary trust in Europe is robust to selection on unob-servables at and above the threshold for $R^2_{max} = R^2 \times 1.3$ suggested by Oster (2017).[3] Table A13 demonstrates that the results for *Political Trust* from the ESS sample are robust. For instance, even if we assume that the true R^2 from the best possible specification is 0.15, which is 3 times it's actual value, we still find that for the effect of *Historical Border Changes* to go away, all omitted variables would have to have a combined effect of almost twice (1.98)

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[3]She chooses this threshold after finding that 90% of a random sample of randomized control trials (N=65) recently published in the *American Economic Review, Journal of Political Economy, Quarterly Journal of Economics, Econometrica* and *American Economic Journal: Applied Economics* would survive this threshold.

Table A13: Oster Tests for Effect of *Historical Border Changes* on Political Trust: ESS

$R^2_{max} =$	0.065 ($R^2 \times 1.3$)	0.1	0.15	0.2
$\beta =$	-0.070	-0.063	-0.049	-0.029
$\delta =$	12.16	3.90	1.98	1.32
Controlled $\beta =$ -0.08				
Uncontrolled $\beta =$ -0.07				

Table A14: Oster Tests for Effect of *Historical Border Changes* on Social Trust: ESS

$R^2_{max} =$	0.05278 ($R^2 \times 1.3$)	0.1	0.15	0.2
$\beta =$	-0.038	-0.035	-0.30	-0.021
$\delta =$	17.33	3.68	2.01	1.38
Controlled $\beta =$	-0.039			
Uncontrolled $\beta =$	-0.041			

that of **all** the other regressors and fixed effects included in the model (i.e., the δ estimate in table A13). If we focus on what would happen to the β coefficient if we assume that all other excluded regressors push the R^2_{max} up to the specified level (e.g., 0.15 in the second to last column of table A13) we see that the effect of *Historical Border Changes* on *Political Trust* is similarly robust. As expected, the coefficient attenuates as we assume greater R^2_{max} thresholds for robustness, but it remains meaningfully large and negative.

Likewise, Table A14 shows results for the effect of *Historical Border Changes* on *Social Trust* from the ESS sample. Table A15 shows the results on Political Trust from the LiTS sample and Table A16 shows the results on Social Trust from the LiTS sample. All these results are highly robust.

Table A15: Oster Tests for Effect of *Historical Border Changes* on Political Trust: LiTS

$R^2_{max} =$	0.02847 ($R^2 \times 1.3$)	0.05	0.075	0.1
$\beta =$	-0.042	-0.036	-0.029	-0.020
$\delta =$	13.05	3.42	1.84	1.26
Controlled $\beta =$	-0.042			
Uncontrolled $\beta =$	-0.049			

Table A16: Oster Tests for Effect of *Historical Border Changes* on Social Trust: LiTS

$R^2_{max} =$	0.02977 ($R^2 \times 1.3$)	0.05	0.075	0.1
$\beta =$	-0.047	-0.043	-0.037	-0.031
$\delta =$	22.44	6.23	3.29	2.24
Controlled $\beta =$	-0.048			
Uncontrolled $\beta =$	-0.052			

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