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Ideological Spillovers Across the Atlantic? Evidence from Trump's Presidential Election

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Abstract

Ideological spillovers refer to the modification of an individual's core beliefs after learning about other people's beliefs. We study one specific international ideological spillover, namely, the effect of the unexpected election of a United States (US) president (Donald Trump on the 9th of November 2016), who openly questioned the so-called 'core liberal consensuses, on European's core political beliefs. Using a regression discontinuity design (RDD) around the election event, we show that the Trump presidential election (TPE) gave rise to a 'backlash effect'. That is, it steered core European beliefs in two specific domains, making Europeans more favourable to globalisation and international mobility (about 10% change in the overall Likert scale range of the statement that immigrants contribute to a country). Contrasting with the hypotheses of 'belief contagion', we do not find evidence that TPE steered illiberal beliefs. Furthermore, TPE improved (reduced) the view Europeans have of their own country (the United States).

Keywords: political shocks, belief formation, information spillovers, backlash effect, pluralistic ignorance, Trump presidential election, political beliefs, the social formation of beliefs.

JEL: P16, D72, F50, Z10

1. Introduction

Most Western democracies after the World War II have been organized around what is commonly known as the 'liberal consensus', a meta-ideology that defines the key tenets of most Western political systems. Such liberal consensus relies on narratives of tolerance, openness and acceptance of diversity, and the belief that individuals should always 'err on the side of freedom' (Kaufman, 2019). However, such core liberal beliefs are countered by alternative illiberal narratives around the costs of globalization and migration, which have been labelled as 'populism' in some circles (Joppke, 2020, Nagel, 2019). However, we know little about what motivates such changes core political beliefs[1], and especially around some specific domains such as 'globalization' and 'migration'. We argue that beliefs can change because of ideological spillovers[2], both domestic (e.g., corruption scandal in one specific party's effect on support for the ideas of another party), and international (e.g., election of a new leader in another country) that manage to change the prevailing political narratives, influence media groups and political parties. This paper documents evidence of the latter.

International ideological spillovers take place when political narratives underpinning political beliefs are sensitive to political shocks beyond one's country's borders. That is, when new political narratives developed overseas influence how individuals define their core political beliefs and views of the world[3]. One of the potential sources of ideological spillovers comes from political shocks in the United States (US), a pivotal country in modern capitalism that can influence individuals' narratives across the world.

It is important to disentangle whether such ideological spillovers take the form of *contagion or belief consonance,* namely when same ideas proliferate internationally, or

[1] Akerlof (1976) argues that beliefs explain the persistence of a caste system and, some suggest, that it can even suggest a compensatory behaviour for market failures (Arrow, 1971)
[2] By ideology we mean as a 'system of beliefs' held for reasons that are not purely epistemic (Honderich, 1995).
[3] That is, countries that due to its influence in culture, social and economic ties play a central role in other countries economy and society. The United States has played this role after the first quarter of the 20th century to today.

backlash or reactive attitudes. That is, when individuals form their beliefs in opposition to narratives elsewhere[4]. If ideological spillovers follow some form of social *contagion* (Archarya et al, 2016; Schindler and Westcott, 2021), Golman et al, 2016), then one should expect individuals to be more likely to adopt the core beliefs of a new ideology in the United States, in our case they should mean the strengthening of illiberal beliefs after the Trump presidential election (TPE). An example of ideological contagion after the election of a US President was the development of the 'market liberalisation ideology' (the notion that free markets are the solution to all, or many policy reform problems) put forward by President Ronald Reagan in 1980's. Such ideology exerted a strong inflence on the beliefs in many European countries, and rather than fading with a new US administration, it even had lasting effects until today in the political narratives (Van Apeldoorn and Overbeek, 2012). Such contagion type spillovers are more likely when individuals share a common set of 'core beliefs', as most extreme public choice disputes tend to take place between individuals who share a 'core set of beliefs' (Golman et al, 2016)[5].

Alternatively, new narratives can produce emotional reactions strengthening in the form of *backlash* (Strawson, 2008), especially if individuals' identity is defined by opposing the ideas of President Trump (Schwarz, 2012). This is especially the case when an unexpected political shock that acts as a tipping point effect (Shiller, 2017)[6]. We hypothesize that the latter might have been an alternative common reaction in Western Europe after the election of Trump as US President, if the TPE is perceived as questioning the core liberal consensus of Western democracy, and deeply held principles in the European Union[7].

[4] Allport (1954) finds that prejudice towards minorities declines with the extent of social contact. For instance, the deployment of African Americans in Britain during the World War II reduced racial prejudice in the UK.
[5] That said, Europe and the Unites States differ already in some core beliefs regarding the role of luck as influencing inequality (Alesina et al, 2001).
[6] For instance, evidence from the music industry suggests that a new album's release permanently increases sales of old albums (Hendricks and Sorensen, 2006).
[7] For instance, a recent Special Eurobarometer survey (508) on values and identities of European citizens suggest that two thirds of Europeans are very likely to place importance on listening to others and understanding

This paper contributes to the study of political belief formation by examining whether the election of Donald Trump as US president (Trump presidential election, also referred to as TPE), gave rise to an *ideological spillover* on the support for core liberal political beliefs in European countries. We measure beliefs of Europeans *in the days and weeks surrounding the TPE*. We find evidence consistent with *antagonistic ideological spillovers* in Europe after the TPE. More specifically, we show that beliefs in Europe expressed a clear backlash against some of the illiberal ideas professed by President Trump. More specifically, the "America First" doctrine he put forward, proposed an open critique of globalization (presents globalism as a quasi-adversarial ideology)[8], advocated for migration controls (the famous 'wall' and 'Muslim' travel ban), national sovereignty (ending NAFTA) and reform of key public programs (Obamacare). Finally, President Trump has been described as embracing authoritarianism as a political style (e.g., Choma & Hanoch, 2017).

Previous studies have mostly focused on the effect of the TPE in the US rather than abroad[9], except for Giani and Meon 2021 and Minkus et al, 2019. Some studies show that TPE reduced the costs of disclosing views that before were not perceived as 'accepable' before such as xenophobic attitudes, a phenomenon known as *pluralistic ignorance* (Katz and Allport, 1931, Kuran, 1991; Bursztyn *et al* 2020). In contrast, we know little about other spillover effects in other parts of the Western world, such as in European countries, which are closely connected to the United states politically (in the form of a western partnership, NATO membership both cultural media consumption), and face the rise of populist movements of their own. Yet, to date, the only evidence of such contagion effects comes from Giani and

those who are different from them (value of tolerance), and four of five Europeans are likely to agree that everyone should have the right to freedom of thought, expression and religion (Eurobarometer 508).

[8] This has triggered trade conflicts with both Europe and China, as well as Europe's contribution to NATO. President Trump is less popular in Europe than Russian President Vladimir Putin (Wike et al, 2017).

[9] Many European countries are part of an Atlantic alliance and share historic and economic ties with the US.

Meon (2021) who document an increase in the probability of an individual reporting a racial bias within the 15 days of the election of Trump as a president.[10] However, we know little about effects on individuals' beliefs towards *core liberal value*s. Closer to our study, Minkus et al. (2019) reports evidence that the TPE lead to a significant increase in EU's popularity in Europe after the US presidential election in 2016. However, it does not examine how TPE shifted core political beliefs in the relevant domains that were at the core of President Trump's ideology.

This paper focuses on examining the ideological spillover effects of the TPE, and more specifically we examine changes in core liberal beliefs with respects to two main domains, namely (i) globalization, (ii) openness and migrations. We employ evidence from two survey datasets fielded around the TPE, the Eurobarometer survey and the European Social Survey.

To European observers, Trump's victory was unexpected, and came not only as a surprise but also as a shock. Hence an analysis close to the time of the TPE helps our understanding of how political beliefs were affected. We use a regression discontinuity design (RDD) around the election event. This empirical strategy is quasi-experimental and especially suitable for survey data around an event like the TPE (Eggers et al, 2014).

Against the backdrop of a growing body of literature that links the TPE to contagion, (namely increased adoption of illiberal beliefs such as negative views on immigration, globalization in the United States, see Bursztyn et al., 2020), our analysis suggests evidence of backlash. That is, Western Europeans increased their support for liberal political beliefs after TPE. Considering the statement that immigrants contribute a lot, the TPE effect

[10] Their racial bias is measured as the difference in approval between in-group and out-group immigration. The TPE increased the approval for both in-group and out-group immigration. But approval of in-group immigration increased relatively more, which Giani and Meon (2021) interpret as an increased racial bias.

corresponds to moving 10% of the population from the category 'tend to disagree' to 'tend to agree'.

We argue that ideological spillovers after the TPE can be explained by the anticipation of similar illiberal beliefs as those propagated by Donald Trump in their own country.[11] That is, by a backlash reflected in the increased support for the core liberal beliefs of openness, globalisation, and international migration. Such ideological spillovers are in line with other work on ego-defensive attitudes after core political shocks (Katz, 1960), and are consistent with the *spreading activation theory* (Collins & Loftus, 1975), as the extension of Trump-like movements could be viewed as a threat to the liberal consensus (e.g., world openness or challenging the fundamentals of the liberal order). Other explanations include an antagonistic depiction of the European Union (EU), his support for the Brexit campaign[12], as well as the negative portrayal of Trump by the European media (European Journalism Observatory, 2017).

Finally, we show that the TPE led to an increased perception that the United States is moving in the *wrong direction*, while increasing support for the own country moving in the *right direction.*

The rest of the paper is organized as follows. Next, in section two we provide the background of the paper, followed by the data and empirical strategy in section three and four. Section five reports the results, section six the heterogeneity and robustness, and a final section concludes.

2. Related Literature

Backlash and European populism. A growing literature has examined the reasons for a shift in populist political attitudes in Europe. So far, some research has established that populism

[11]For example, building walls between countries and halting integration in Europe, and more generally the reconsideration of trade agreements and globalization and a new authoritarian role of the government.
[12] https://www.npr.org/sections/parallels/2016/11/08/501142677/trump-compares-his-campaign-to-brexit-what-do-britons-think?t=1641944685538

support depends on institutional distrust (Inglehart and Norris, 2016) and economic downturns (Algan et al., 2017; Dustmann et al. (2017)). Such populism in turn produces a cultural backlash against cosmopolitanism and multiculturalism, which reflects in support for Brexit. Guiso et al (2017) document that economic shocks combined with voting turnout explain the rise of populist party support and the emergence of anti-establishment movements. Giani and Meon (2021) using a design comparing how the TPE affect individuals' difference in opposition to migrants from similar and different ethnicity and argue that such a difference captures the willingness to report racist attitudes. However, populism in the European Union is driven by different shocks and narratives. Although some authors argue that populism results from a reaction to the stage of globalization in some western countries (Rodrik, 2017), Guiso et al. (2019) show evidence that globalization shocks alone cannot account for the cross-country evidence of populist outbreak in Europe. Furthemore, populism narratives with regards to migration are far more heterogeneous in Europe compared to the United States, as migrants are in comparison from more diverse origins (Pew Research Center, 2016)[13]. In contrast, the debate during the U.S. presidential campaign was around building a wall, and Mexican migrants. Similarly, although Mutz (2018) documents a link between support for Trump and fear of white status, in Europe migration and diversity is linked to the use of the welfare state.

Ideological Spillovers. Our work relates to a broader literature of the formation of political judgements and specifically contributes to evidence of ideological spillovers. Political judgements are formed by taking a reference point, a more negative reference point improves the evaluation of one's own category (Schwarz &Bless, 1992). Hence, ideological spillovers can result from changes in such reference points or from information manipulation.

[13] Pew Research Center (2016) documents that 26%of all immigrants in the U.S. come from Mexico alone, whilst the top origin country in the EU, Turkey, barely accrues to a 8% share.

Consistently, Stephan et al (2005) documents that narratives can manipulate people's attitudes toward an unfamiliar immigrant group, and Bursztyn et al. (2020) show that individuals informed that Donald Trump was likely to win in their state, revealed a higher willingness to donate to an anti-immigration organization. Similarly, Huang and Low (2017) shows using experimental evidence on a battle of the sexes game that the effect of the TPE reduced gender cooperation. However, we have less evidence of ideological spillovers across borders. In Europe, some recent research documents that higher vote shares for the extreme right party (AfD) increase illiberal beliefs, and effect is argued to be driven by a social desirability bias associated with the rise in support (Gerling and Kellerman, 2021). However, it is unclear whether similar effects are found when the shock, namely TPE, takes place in a different political community, namely in Europe when the unexpected electoral result took place in the US.

Ideological spillovers and the media. The development of some narratives creates an identity backlash. People's sense of who they are stems from what groups they belong to or identify with (Sniderman et al. 2004). This might give rise to oppositional ideologies when groups are drifting away from their legacies. An analysis by the European Journalism Observatory (2017) examining the content of three daily newspapers in each of 10 European countries from 12 to 18 January in 2017, reports evidence of a consistent negative and generally critical portrayal of Donald Trump, especially with regards to the German refugee policy, the role of Europe in NATO and highlighting the connections between Trump and Russia[14]. Consistently, Minkus et al (2019) show that the TPE lead to a significant increase in the EU's popularity. Gains in popularity were particularly high among respondents who perceived their

[14] Examples included Europe's nightmare" (Germany's Süddeutsche Zeitung); "Trump ruins the European Union" (Poland's Gazeta Wyborcza); and "Europe could be the first victim of Trump" (commentator in Italy's Corriere della Sera).

country as economically struggling and, surprisingly, among the political right, suggesting that Trump's victory broadened and ideologically diversified the EU's base of support. One explanation that makes the core of this paper is whether adherence to values consistent with the liberal consensus strengthened after TPE.

3. Data

3.1 Eurobarometer (EB)

Our first dataset is the Eurobarometer 86. The survey was collected between November 5th, 2016, and November 12th, 2016, for the Western European (EU15) countries we study. We restrict the analysis to Western Europe, as such countries are strongly connected to the U.S in terms of trade and other collaboration including NATO membership, and more generally such countries hold strong ties with the US before TPE. Fortunately, there are many interviews in the days surrounding the cut-off date and these countries are closer to the U.S. Western European countries have since the second world war had a longer history of cooperating with the U.S., especially during the Cold War period. Moreover, it is important for the method applied to have a large number of interviews fielded in the dates surrounding the cut-off. This makes the Western European countries feasible to include in the analysis.

Figures A1 and A2 plot the distribution of interviews in the Eurobarometer in total and by country in our sample. Table A1 presents the summary statistics for the Eurobarometer data.

The survey covers a range of European issues. The first questions we study refer to the direction things are going in the U.S. and in the respondent's country.

Table 3.1. Descriptions of outcome variables in the Eurobarometer (EB).

Question	Description
Attitudes to the US and their European country	*At the present time, would you say that, in general, things are going in the right direction or in the wrong direction, in…?" where at the end it is added*

	"our country" or "the U.S." [Responses are "Things are going in the right direction" coded as 3, "Things are going in the wrong direction" coded as 1, and "Neither the one nor the other" coded as 2].
Attitudes to Globalisation	*"Globalisation is an opportunity for economic growth". Answers are "Totally disagree" (coded as 1), "Tend to disagree" (2), "Tend to agree" (3), and "Totally agree" (4). Additional questions ask if "Immigrants contribute a lot to (OUR COUNTRY)" and "The State intervenes too much in our lives"* [These questions have the same four responses to (dis)agree as the previous question].
Attitudes toward immigration	*"Please tell me whether each of the following statements evokes a positive or negative feeling for you." It is followed by the two statements "Immigration of people from other EU Member States" and "Immigration of people from outside the EU"* [Answers are "Very negative" (coded as 1), "Fairly negative" (2), "Fairly positive" (3), and "Very positive" (4)].
Institutional Trust	Do you trust the following institutions? "*Public administration" and "Regional or local public authorities". Answers are either "Tend not to trust" (1) or "Tend to trust" (2).*

3.2 European Social Survey (ESS)

The second survey we examine refers to the 8th round of the ESS, and mainly captures questions related to democracy and the role of the state in different sectors. Only countries with interviews in the window around U.S. presidential election 2016 are included.[15] The studied countries are Austria, Belgium, Czech Republic, Estonia, Finland, Germany, the Netherlands, Norway, Slovenia, Switzerland, Sweden, and United Kingdom. The sampling of the survey is random and representative of each country's population. Figure A3 plots the distribution of interviews around the cut-off and Table A2 presents the summary statistics for the ESS.

[15] France, Russia, and Poland are included in the data set, but interviews are done after the election. Moreover, Israel is not included since it is not geographically in Europe. Iceland is excluded as the number of interviews around the election is very limited.

Table 3.2. Descriptions of outcome variables in the European Social Survey (ESS).

Question	Description
Attitudes to democracy	"*How much would you say the political system in [country] allows people like you to have a say in what the government does?"* [Answers range from "Not at all" coded as 1 to "A great deal" coded as 5]. "*And on the whole, how satisfied are you with the way democracy works in [country]?".* [Answers are given on a scale from "Extremely dissatisfied" coded as 0 to "Extremely satisfied" coded as 10]
Role of the government in certain sectors (health, environment)	*Please say what you think overall about the state of health services in [country] nowadays?"* [where answers range from "Extremely bad" (0) to "Extremely good" (10)]. *"To what extent are you in favor or against the following policies in [country] to reduce climate change?" followed by the statement "Increasing taxes on fossil fuels, such as oil, gas and coal."* [Answers range from "Strongly against" (1) to "Strongly in favour" (5)].
Migration and treatment of refugees	*"The government should be generous in judging people's applications for refugee status"* and *"Refugees whose applications are granted should be entitled to bring in their close family members"* [Answers in both cases range from "Disagree strongly" (1) to "Agree strongly" (5)]. The next question in this set is "*Thinking of people coming to live in [country] from other countries, when do you think they should obtain the same rights to social benefits and services as citizens already living here?* [Please choose the option on this card that comes closest to your view". The options range from" They should never get the same rights" (1) to "Immediately on arrival" (5)]. *"to what extent do you think [country] should allow people of the same race or ethnic group as most [country]'s people to come and live here?"* [and answers range from "Allow none" (1) to "Allow many to come and live here" (4)]. A similarly worded question focuses on immigrants from a different background: "*How about people of a different race or ethnic group from most [country] people?"* [Answers are the same as in the previous question].
National pride has been themes in populist campaigns.	"*And how emotionally attached do you feel to Europe?"* [Answers range from "Not at all emotionally attached" (0) to "Very emotionally attached" (10)].

	"Now I will briefly describe some people. Please listen to each description and tell me how much each person is or is not like you." and the statements are "*He thinks it is important that every person in the world should be treated equally. He believes everyone should have equal opportunities in life*" and *"It is important to her to listen to people who are different from her. Even when she disagrees with them, she still wants to understand them"*.[16] [Answers in both cases range from "Not like me at all" (1) to "Very much like me" (6)].

3.3 Sample restrictions

The election date, November 8th, 2016, is unassigned as it could reflect election outcomes or election day forecasts. We compare interviews made on or before November 7th, 2016, to interviews made on or later than November 9th, 2016. We exclude survey respondents who do not complete the full interview on the same date as it could be ambiguous which date the different questions were answered.

4 Empirical Strategy

Our empirical strategy relies on the existence of attitudinal data around the date of the TPE. More specifically, it requires that survey data covers the dates of the TPE. Our research design is to examine those interviewed right before the U.S. presidential election 2016 and compare them to those interviews right after the election. This is essentially a Regression Discontinuity Design (RDD) in time. Given that the interview date of an individual in a European country is orthogonal to the day of the election, our evidence is as good as random. However, given that the interviews are scattered in time, the availability of data around those data might produce different samples of countries. Hence, in addition to employing a quasi-experimental research design, we draw on data form two different surveys. This strategy has been used in several studies (Bar-Tal and Labin, 2001; Giani and Meon, 2021).

[16] Pronouns in the statement follow the gender of the interviewee.

We employ both discrete and continuous RDD in time to estimate the treatment effects in an experimental setting. The treatment is determined by an observed assignment (the TPE), and interviews are carried out before and after the TPE cut-off date. Given that individuals observed immediately before the cut-off date could be good comparators, this provides us with a treatment effect. The advantage of RDD is that is makes estimates more credible as causal coefficients around the cut-off. Given that agents cannot precisely control the assignment variable near cut-off time, it does not require a control group. Hence, it is important that in discussing the strategy individuals cannot be able to manipulate the assignment to choose their assignment it would not be valid. Hence, variation near the cut-off is as close as it could be to a randomised experiment as the election of Donald Trump was unanticipated until the very last day of the election.

If variation near the treatment is randomised, then baseline characteristics should be the same. A graphical representation of averages on the days around the cut-off provide us with the visual evidence of a non-parametric effects where it is possible to observe the 'jump' in the outcome variable at the cut-off. If the discontinuity at the cut-off is unusually large compared to any variation in the data over time, there is evidence of a treatment effect.

We examine the survey responses right before and after the U.S. presidential election. Survey interview date is the running variable, and the date of the U.S. presidential election is our cut-off. The survey date of the respondent is arguably as good as random around this date (and supported in the data checks below).

4.1 Local randomization methods for discrete data

As the running variable (score) interview date is discrete, we use RD designed for such data as our baseline method. These local randomization techniques do not rely on extrapolation, contrasting with the continuity-based methods discussed in the next section. The parameter of interest becomes the RD treatment effect in a window around the cut-off, rather than the RD treatment effect at the cut-off in the case of the continuous RD approach.

The local randomization approach rests on two main assumptions. Denote the running variable X and the cut-off is $\bar{x}$. There is a small window around the cut-off, $W_0 = [\bar{x} - \omega, \bar{x} + \omega]$, such that for units whose score fall in that window their placement above or below the cut-off is assigned as in a randomized experiment. This implies that the average potential outcomes are unrelated to the score (which is not required in the continuous RD approach). The two assumptions are (Cattaneo et al. 2018b):

(LR1) The distribution of the running variable in the window W_0, $F_{X_{i|X_i \in W_0}}(\mathcal{X})$, is known, is the same for all units, and does not depend on the potential outcomes: $F_{X_{i|X_i \in W_0}}(\mathcal{X}) = F(\mathcal{X})$

(LR2) Inside W_0, the potential outcomes depend on the running variable solely through the treatment indicator $T_i = (X_i \geq \bar{x})$, but not directly: $Y_i(X_i, T_i) = Y_i(T_i)$, for all i such that $X_i \in W_0$.

In words, inside the window, placement above or below the cut-off is unrelated to potential outcomes, and the potential outcomes are unrelated to the running variable. The local randomization approach basically assumes that observations are as good as randomly assigned in a window around the cut-off. The continuous approach assumes that observations are assigned as good as random in a (small) neighborhood around the cut-off, but at the price of assuming that extrapolation around the cut-off is valid. The discrete approach is well

suited for applications where there are only a few observations around the cut-off. This is the case for the Eurobarometer data; there are only three interview dates before the TPE.

Inference can be done using large sample methods given a sufficiently large sample. The main hypothesis test is to reject if the averages in the window on either side of the cut-off are the same. This is our benchmark test when applying the local randomization method. We also present the finite sample test statistics. For more detailed discussions see Cattaneo et. al. (2015, 2017) as well as Cattaneo et al. (2018b).

4.2 Continuous data methods

We employ a continuity-based approach to RDD in part of the analysis. It appears to be the most common technique used in applications, also in cases like ours where the running variable is discrete. Let us assume the observation of a cut-off c, so all individuals are either compliers or not compliers (sharp RDD). This approach approximates the interview date as a continuous variable. If there is no reason that anything but the treatment would affect the outcome, which is discontinuous at the cut off and such discontinuity is not fully anticipated, then the discontinuous captures causal effect of the treatment variable on the outcome of interest. The baseline regression is a model of the following form:

$$Y_{ict} = \beta_0 + \beta_1 After\_Election\ (T < t \leq T + w)_{it} + \beta_3 X_{ict} + \gamma_c + \varepsilon_{ict}\ (1)$$

Interviewee is denoted by i, interview date by t, and the event date studied, in our case the U.S. presidential election, is denoted by T. Y_{ict} is the outcome of interest for interviewee i in country c interviewed on date t. The sample examined is restricted by the dummy variable $Around\_Election\ (T - w \leq t \leq T + w)_{it}$. It captures interviews close to the date T within

the time window w. The dummy variable $After\_Election(T < t \leq T + w)_{it}$ captures if outcomes differ for those interviewed soon after the election compared to those interviewed before the election. The coefficient of main interest is β_1 as it indicates different outcomes for those interviewed soon after the event T compared to those interviewed soon before T. Individual controls are captured by X_{ict} and γ_c denotes country fixed effects. ε_{ict} is the error term. We cluster standard errors on the running variable interview date to take the discrete nature of the data into account.

The treatment effect is the difference in the outcomes at the cut-off. The argument is based on continuity, that outcomes in a neighbourhood of the cut-off are similar apart from the treatment. The treatment effect is the difference between expected outcome as running variable approaches the cut-off from above minus the expected outcome as running variable approaches the cut-off from below. For a more formal presentation see Hahn, Todd, and van der Klauw (2001) or Cattaneo et. al. (2018a).

When the running variable is interview date, the continuity-based approach essentially collapses the data by interview date. One regression is then fitted to the window's data before the cut-off and another regression fits the data in the window after the cut-off. Both regression lines are then extrapolated to the cut-off, and a test is performed to reject that the lines from each side of the cut-off are at the same level at the cut-off. If the test is rejected there is evidence of a discontinuity at the cut-off. If it is as good as random that observations are on either side of the cut-off (and the extrapolation is valid) the discontinuity could be interpreted as a causal effect of being treated (on the right side of the cut-off).

Unlike other treatment effect methods RD does not provide a precise control, and it is a transparent method as the discontinuity can be visually analysed, and it is possible to report both parametric and non-parametric results. The key decision in RDD models that estimate the average treatment effect at the cut-off is the choice of the bandwidth, which entails a trade-off between bias (large bandwidth) and precision (small sample). One strategy in addition to testing the effect at different bandwidth is the use of a bias correction and robust correction and robust inference procedure (Calonico, 2014).

Finally, a practical consideration for the bandwidth selection is that we need enough observations on both sides of the cut-off to have sufficiently precise estimates (power). Yet, a wider window may bias the estimate since the as good as random assumption may be harder to maintain further from the cut-off. Our baseline bandwidth is two weeks in the ESS data. This window provides enough precision in the estimates. Moreover, we examine different bandwidths in the analysis. The EB data does not provide a sufficient bandwidth to estimate a regression based on interview dates, there is only three days of data before the event. We cannot apply the continuous RDD in the EB data.

5 Results

5.1 Experiment validation

Before presenting the results, we have validated the experiment by examining whether there are any differences in pre-determined variables at the cut-off that could bias our results. Our estimates suggest no significant differences in individual characteristics around the cut-off. Appendix B presents the tables and figures for the different data sets. Figure B1 plots the pre-determined individual characteristics (means) by all the interview dates in the Eurobarometer data. The plots include a line on each side of the cut-off depicting the 2-day mean. There are no apparent discontinuities in the graphs. Table B1 tests for differences at the cut-off using both a 2-day and 3-day bandwidth. There are no significant differences. Figure B2 plots the means of the pre-determined characteristics in the ESS data. The plots include interviews 10 days before and after the cut-off. The lines indicate 3-day means on each side of the cut-off. Most characteristics are smooth at the cut-off. Table B2 test for significant differences at the cut-off using both a 3-day and 5-day bandwidth. There are no significant differences. Table B3 estimates a continuous RDD on the pre-determined covariates. There are no significant differences at the cut-off with either the 2-week or 4-week bandwidth. Table B4 performs McCrary (2008) density tests of the distribution of interviews around the cut-off (using linear functions and a uniform kernel as in the continuous RDD analysis). There are no significant differences in the 2-week, 4-week, or data driven bandwidths. The absence of differences in characteristics indicates that the experimental setting is valid in both data sets, and in the ESS for both the discrete and continuous RDD approaches.

Moreover, we examine the number of respondents selecting the option “Do not know” to questions. We find no significant differences around the cut off. There is no evidence of the TPE affecting the willingness to select specific answers to the survey questions.

5.2 Baseline results

Table 5.1 reports the local randomization estimates of the RDD design with 2- and 3-day bandwidths respectively on *Eurobarometer data*.[17] We find a substantial and immediate drop in the assessment of the direction things are going in the U.S. following Donald Trump's election as president. The finding validates the experiment as attitudes toward the U.S. change substantially at the U.S. presidential election. **Figure 1** plots the attitudinal changes in several dimensions including the view about the direction of the interviewee's country and America, immigration, and globalization. This result provides validation of the hypothesis that political information shocks travel. We show that the TPE exerted a negative shock to the views Europeans hold towards the U.S. while it made the respondent's views of their own country's direction brighter. There is a significant improvement in the direction the own country is moving. The effect on the own country provides validation of the hypothesis of an external information shock influencing domestic beliefs.

We find that the TPE had a positive effect on if individuals express that globalization is an opportunity as well as if they express that immigrants contribute a lot to society. The TPE also had a positive effect on people's feelings toward immigration, where the effect is strongest for immigrants coming from outside the EU. Table C1 presents simple t-tests of the same outcomes discussed here. The results are the same as for the large sample tests with the 3-day window in Table 5.1.

[Insert Table 5.1 and Figure 1 about here]

[17] Data driven bandwidth selection indicates a 3-day bandwidth, where we used the Stata command rdwinselect. We also present results with a 2-day window as an alternative.

Next, Table 5.2 and 5.3 show he effects of the TPE on several items from the *European Social Survey*. **Table 5.2** reports the effects of local randomization method on 3- and 5-day bandwidths.[18] The estimates suggest that the TPE increased the role of democracy in having a say to individuals, on attitudes to equality and opportunities. Individuals also expressed more favourable views of immigrants from the same and other ethnic groups, more supportive attitudes of immigrants' rights to social services and benefits, and refugee family reunion. **Table 5.3** uses a continuous RDD (with 2- and 4-week bandwidths) and confirms the same results as the local randomization method in Table 2.[19] The ESS data allow us to estimate the effects using both discrete and continuous RDD, and it is reassuring that both approaches produce similar results. **Figure 2** provides visual evidence of the changes in attitudes in the European Social Survey.

[Insert Table 5.2 and 5.3 and Figure 2 about here]

6 Heterogeneity and Robustness

6.1 Heterogeneity

Some authors have documented that what is striking in the EU is the high degree of within-country variation (Alesina *et al*, 2017). Hence, it seems to be important to examine differences across groups of countries and other characteristics that induce heterogeneity within countries. In this section we focus on the questions on the direction of the U.S. and the own country, as well as if globalization is an opportunity and if immigrants contribute a lot.

[18] We use a wider bandwidth for the European Social Survey data as it contains fewer interviews in the days surrounding the cut-off compared to the Eurobarometer.

[19] All continuous RDD estimation is done with linear functions and a uniform kernel (using rdrobust in Stata). A McCrary (2008) test of the running variable (using the rddensity command) does not reject an equal number of interviews around the cut-off. We prefer the bandwidths with a full 2 and 4 weeks as they include a balanced set of weekdays on both sides of the cut-off. Results from the ESS with continuous RDD and data driven bandwidth selection (based on means squared error; MSE) are presented in Table C5.

All questions are from the Eurobarometer as it offers the largest number of interviews in the days around the cut-off.

We find significant differences across gender and age in Table C2. Women and younger individuals (age less than 50) exhibit larger effects that are more significant. Men and those aged above 50 exhibits the same sign as the others, but the magnitude and significance is lower. In the case of the direction of the U.S. the effect is significant for all groups, although the magnitude is lower for men and older individuals. However, in the case of the direction of the own country, and if globalization is an opportunity, it is significant for women and younger individuals but low in magnitude and insignificant for men and older individuals. In the education dimension, the main difference is that those with higher education (a high school degree or more) are more negative about the direction of the U.S. than those with less education, where the magnitude is smaller, but the effect is still significant.

Studying sub-groups of the EU15 reveal what regions yield the main results and some deviations. The language group partition of the EU15 finds that the Latin group, by far the largest of the sub-groups, together with Scandinavia, are behind the main results as seen in Table C3. The Germanic group deviates in the TPE effect on globalization attitudes, where the estimate reverses to be negative and significant. The British Isles group has too few observations to yield any significant estimates but point estimates align closer to the Germanic group than the Latin and Scandinavian countries.

We also examine three Western European countries with prominent populist (right wing) parties. We may expect such countries to exhibit less of an antagonistic effect from the TPE as they may be more accustomed to the Trumpian rhetoric. We focused on the effects of the TPE in Austria, France, and Italy where extreme right parties exhibit a larger than average

support in their national parliaments and were contenders to the leadership in their countries. We find no significant changes in the attitudes due to the TPE in these countries, which is consistent with our priors. Yet, the sample size is relatively small, so it is hard to draw strong conclusions from these results.

Furthermore, we examine heterogeneity across individual media use habits. We focus on distinguishing between individuals who frequently, at least twice a week, use online social media networks like Facebook. We estimate the TPE effect for this group and compare it to those who use social media less frequently. We focus on social media use as this arguably is a media where more "partisan" information is shared. Social media use could also be an indicator of interest in less traditional media news through TV or newspapers. The TPE estimates, presented in Table C4, are qualitatively similar in the two groups, yet the magnitudes of the TPE effects appear to be larger among the frequent social media users. This provides an indication that social media could amplify the effects of political shocks.

6.2 Alternative events and robustness

We argue that the effect we estimate is from Donald Trump winning the U.S. Presidential election. However, there could be an effect of the U.S. Presidential election no matter who wins. To examine such an election effect, we study the days around the re-election of Barack Obama on November 6th, 2012. The Eurobarometer 78.1 has interviewed around the election date[20]. We examine the survey questions most closely related to those studied above (several of the questions do not appear in both Eurobarometer surveys). The estimated differences in Table C6 are small in magnitude and insignificant. This supports the interpretation that it is the effect of Trump winning we find rather than an effect of the

[20] The 2008 U.S. Presidential election is not spanned by the fall 2008 Eurobarometer interview dates, unfortunately.

election itself. As both elections were held on a Tuesday, it also accounts for a potential weekday effect, which does not affect our findings[21].

6.3 Extension

Another connected question refers whether Trump's office take up had an effect of attitudes in Europe. First, we examine the inauguration date January 20th, 2017, as the cut-off. We use the European Social Survey and estimate a continuous RDD model.[22] President Trump enacted or announced that he would enact several of his signature policy proposals during his first week in office (travel restrictions, withdrawing from trade and climate agreements). We also consider the first week in office as a cut-off in a separate model (comparing the period before January 20th to the period after January 28th, 2017). We do not find any significant effects from President Trump's inauguration, see Table C7 in the Appendix. This indicates the Trump taking office and following through on some of his signature campaign promises did not alter attitudes in Europe, possibly because the policy changes were in line with expectations. The effects we find are from Trump winning the election.

7 Conclusion

We examine whether support for core liberal political beliefs were affected by the election of Donald Trump as President of the United States, a president who openly questioned the liberal consensus in the post-World War II period. We consider two alternative ideological spillovers, namely *contagion*, which would suggest the strengthening of illiberal beliefs

[21] An alternative strategy would have been to compare TPE to another event such as the Brexit referendum, however, no publicly available survey covered the time period needed for the analysis.
[22] There is no Eurobarometer collected around the inauguration dates. We use a four-week bandwidth in the estimation as the number of ESS interviews are somewhat limited.

legitimized by the TPE, and '*backlash'*, namely the development of political beliefs formed *in opposition to* President Trump's ideas. Our results are consistent with evidence of the latter.

Against the backdrop of contagion, whereby TPE could have rallied European nationalistic views sympathetic to his campaign, we do not find any evidence that Europeans shifted their views to the illiberal ideas supported by President Trump. On the contrary, we document that Europeans reacted to the TPE by *strengthening their core liberal beliefs*. More specifically, we find that European became more supportive of globalization and migration. Considering the statement that immigrants contribute a lot, the TPE effect corresponds to moving 10% of the population from the category 'tend to disagree' to 'tend to agree'.

The results can be explained by the fact that TPE made illiberal values and its consequences on the international order more salient to Europeans, and the negative portrayal of President Trump by the European media in every country. Similarly, Europeans learned about Trump's support of the Brexit campaign, and the predicted new course of US politics after the TPE, which could have brought similar populism to some European countries, and would affected European well-being, via changes in opportunities or constraints from restricting mobility and openness.

Our results suggest robust evidence of ideological spillovers in Western Europe, whereby individuals' beliefs reflect a backlash against a political shock that questioned of core liberal consensus underpinning the Western world. However, we cannot ascertain whether such ideological spillovers are short term, and whether they prevail on to the longer terms. The long-term effects of TPE are an important question for future research. Our research shows no effects backlash from the election of Obama as US President which points to a 'Trump specific effect'.

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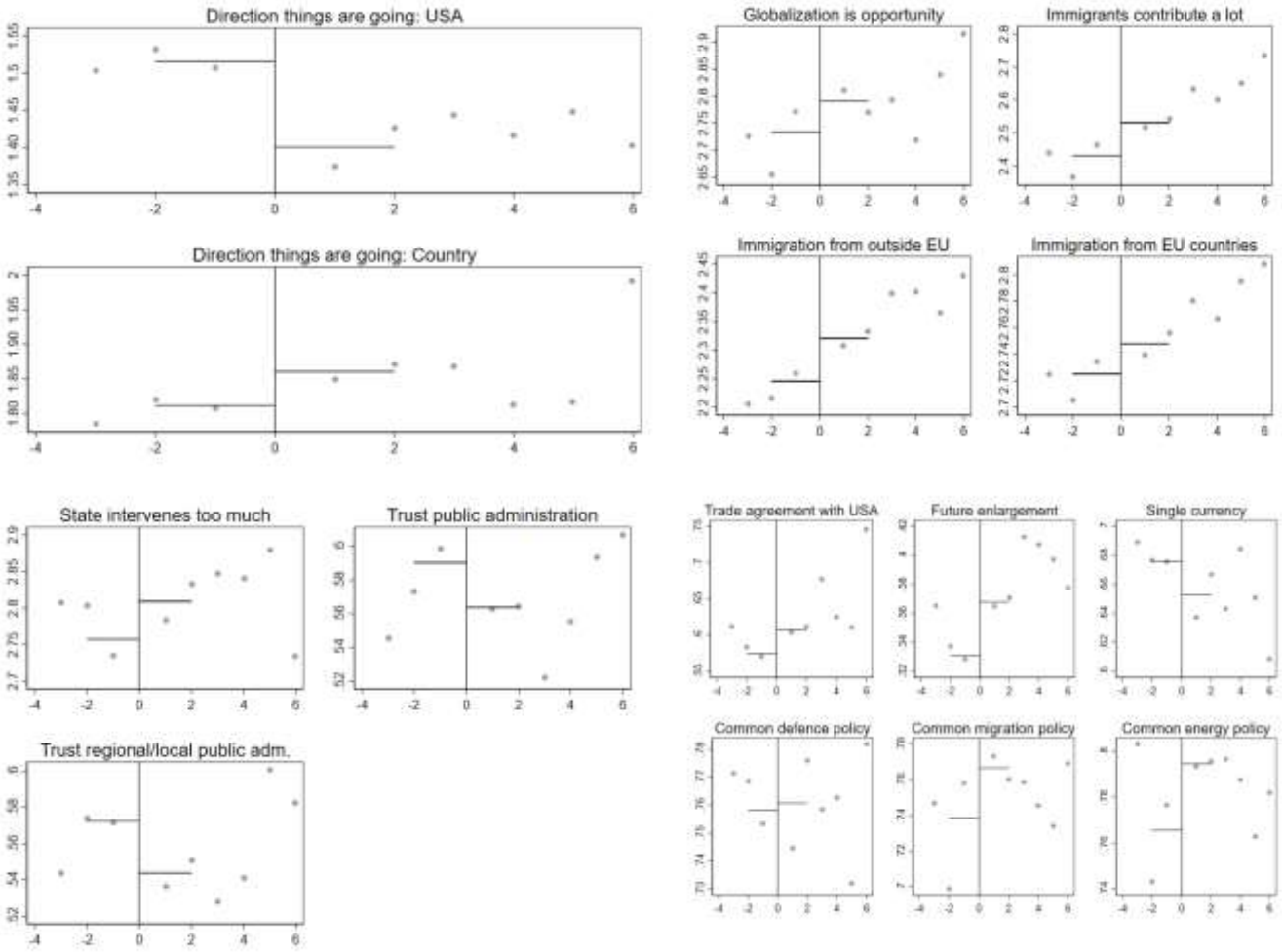
Tables and Figures

Table 5.1. Effects of the U.S. presidential election 2016 on public attitudinal changes in Europe, Eurobarometer survey.

Window (before and after U.S. election)	2 days Difference-in-means	p-value (finite sample)	p-value (large sample)	3 days Difference-in-means	p-value (finite sample)	p-value (large sample)
Direction things are going:						
In the US	-0.115	0.0001	0.0001	-0.098	0.0001	0.0001
In our country	0.049	0.052	0.042	0.06	0.005	0.003
Globalisation is opportunity	0.057	0.009	0.013	0.06	0.001	0.001
Immigrants contribute a lot	0.099	0.0001	0.0001	0.128	0.0001	0.0001
Feeling towards immigration:						
Immigration from EU countries	0.023	0.256	0.264	0.033	0.058	0.053
Immigration from outside the EU	0.075	0.0001	0.001	0.112	0.0001	0.0001
Obs. left of cut-off	2520			3734		
Obs. right of cut-off	3778			5445		

Notes: The table presents tests of difference in means in 2- and 3-day windows surrounding the U.S. presidential election on November 8th, 2016. Data from the 2016 Eurobarometer. The sample is EU15 countries. The reported number of observations is for the question on the direction the own country is going. Exact number of observations differ across questions.

Figure 1. Public Attitudinal Change (towards the U.S, European countries, globalization, migration and policy) after the TPE, Eurobarometer survey.



Note: The grey circles denote averages by interview day around the cut-off, normalized to 0 on the horizontal axis and marked with the vertical line. The horizontal lines capture 2-day averages on each side of the cut-off. Eurobarometer data, 2016.

Table 5.2. The effect of the U.S. presidential election 2016 on European's public attitudes, ESS data - local randomization RD

Window (before and after U.S. election)	3 days Difference-in-means	p-value (finite sample)	p-value (large sample)	5 days Difference-in-means	p-value (finite sample)	p-value (large sample)
Political system allows people to have a say	0.147	0.001	0.002	0.118	0.001	0.002
State of democracy in country	0.303	0.009	0.011	0.096	0.329	0.315
Important with equal treatment and opportunities	0.171	0.001	0.002	0.109	0.016	0.013
Important to understand different people	0.133	0.016	0.015	0.081	0.063	0.065
More immigrants of same ethnic group	0.171	0.002	0.001	0.088	0.012	0.012
More immigrants of different ethnic group	0.223	0.001	0.001	0.09	0.021	0.015
Immigrants' rights to social services and benefits	0.185	0.001	0.001	0.086	0.056	0.046
Generous judging of refugee status	0.246	0.001	0.001	0.128	0.005	0.008
Refugee family reunion support	0.16	0.006	0.007	0.077	0.1	0.104
Obs. left of cut-off	707			1348		
Obs. right of cut-off	863			1134		

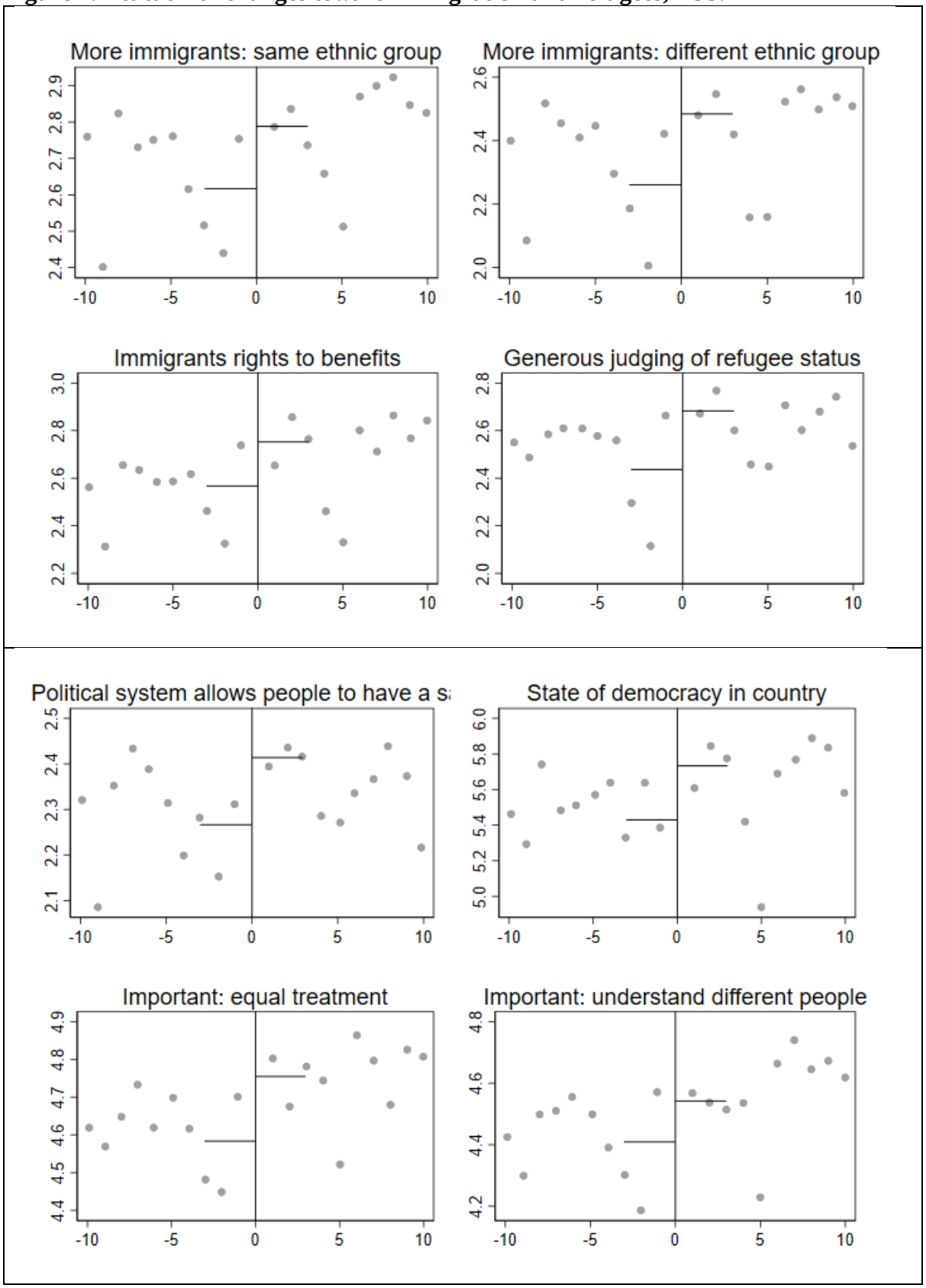
Note: European Social Survey. The sample includes Austria, Belgium, Czech Republic, Estonia, Finland, Germany, Great Britain, the Netherlands, Norway, Portugal, Slovakia, Switzerland, and Sweden. The reported number of observations is for the question on allowing more immigrants from the same ethnic group. Exact number of observations differ across questions.

Table 5.3. The effect of the U.S. presidential election 2016 on European's public attitudes, ESS data - Continuous RD

Bandwidth	2 weeks			4 weeks		
	Coef.	Std. Err.	z	Coef.	Std. Err.	z
Political system allows people to have a say	0.13284	0.04888	2.7175	0.05765	0.03984	1.4471
State of democracy in country	0.35324	0.09705	3.6398	0.08976	0.08833	1.0162
Important with equal treatment and opportunities	0.20712	0.06531	3.1713	0.16135	0.04244	3.8019
Important to understand different people	0.1572	0.0863	1.8216	0.11982	0.05045	2.3753
More immigrants of same ethnic group	0.1656	0.0685	2.4174	0.14563	0.0447	3.2579
More immigrants of different ethnic group	0.18765	0.09282	2.0216	0.13813	0.05568	2.4809
Immigrants' rights to social services and benefits	0.16847	0.10577	1.5928	0.14525	0.06437	2.2567
Generous judging of refugee status	0.24149	0.10953	2.2048	0.17177	0.06234	2.7554
Refugee family reunion support	0.186	0.09801	1.8978	0.08956	0.05697	1.5722

Note: The table presents regression discontinuity estimates with the U.S. presidential election on November 8th, 2016 as the cut-off. The running variable is interview date. The bandwidths are 14 and 28 days around the cut-off. Data from the European Social Survey. The sample includes Austria, Belgium, Czech Republic, Estonia, Finland, Germany, Great Britain, the Netherlands, Norway, Portugal, Slovakia, Switzerland, and Sweden. Standard errors are clustered by interview date.

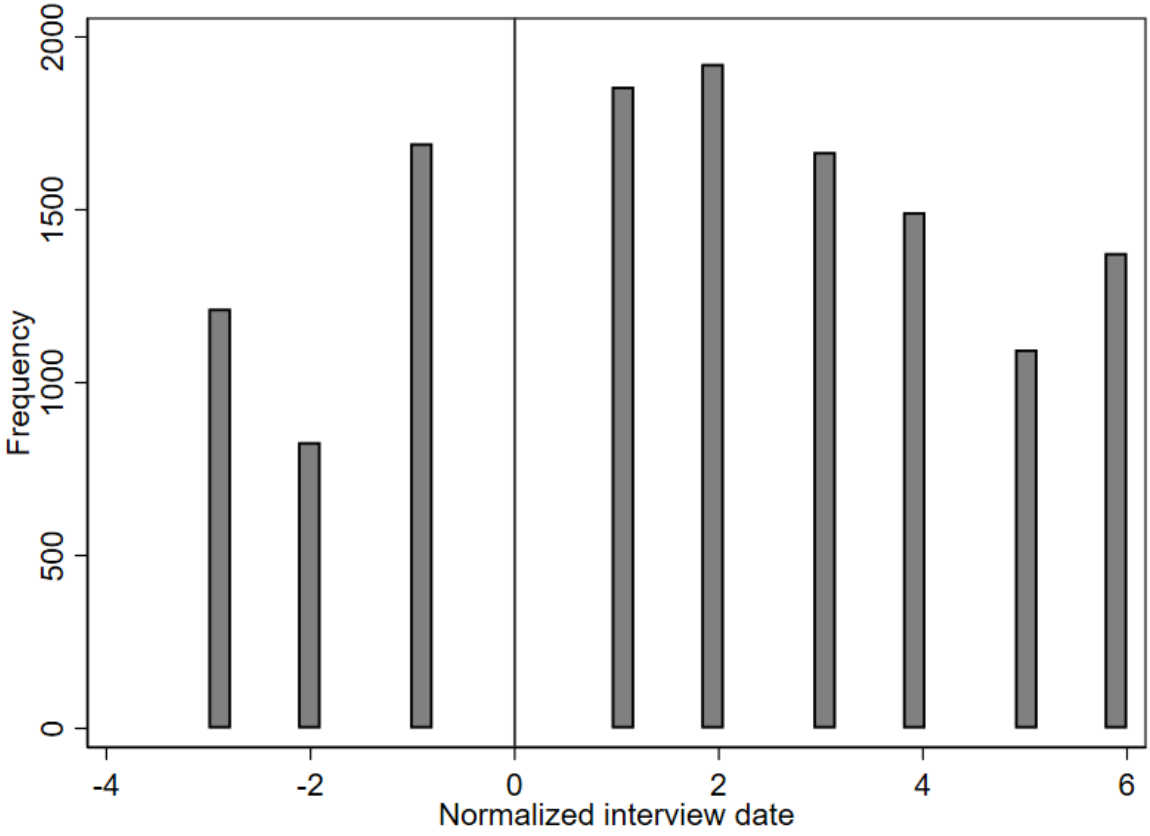
Figure 2. Attitudinal changes toward immigration and refugees, ESS.



Note: The grey circles denote averages by interview day around the cut-off, normalized to 0 on the horizontal axis and marked with the vertical line. The horizontal lines capture 3-day averages on each side of the cut-off. European Social Survey. The sample includes Austria, Belgium, Czech Republic, Estonia, Finland, Germany, Great Britain, the Netherlands, Norway, Portugal, Slovakia, Switzerland, and Sweden.

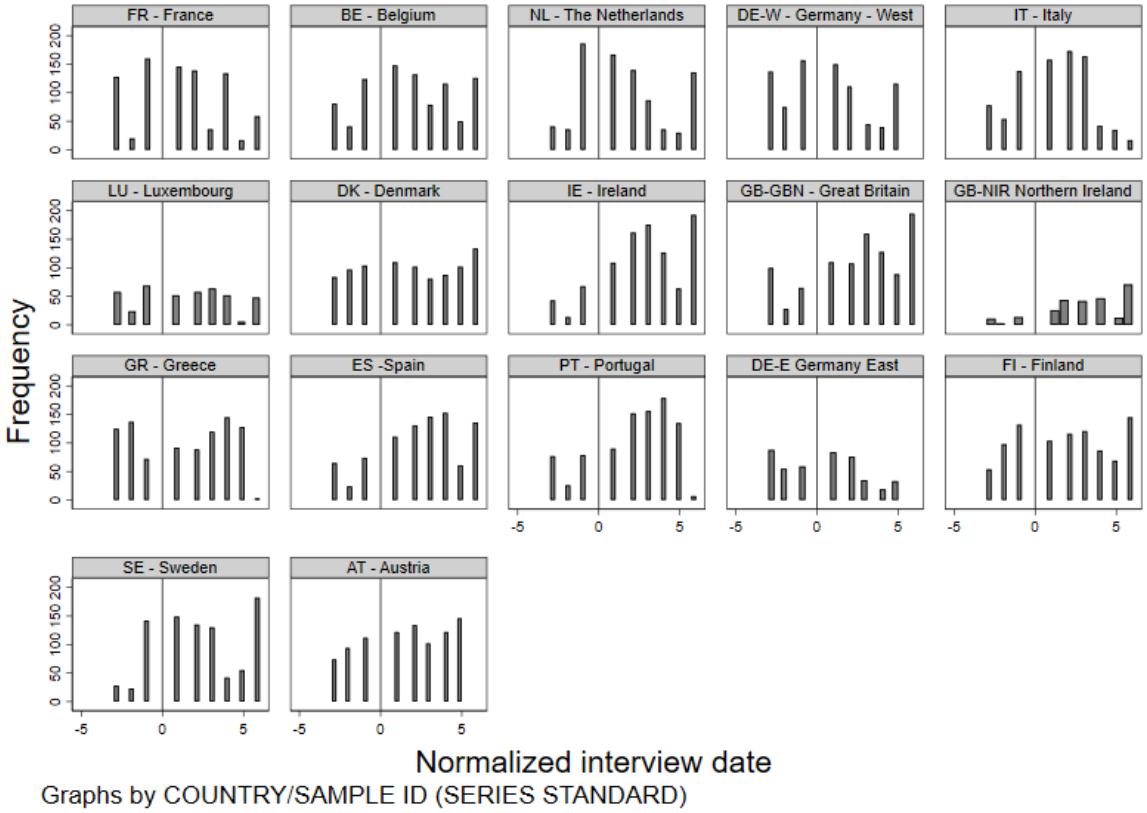
Appendix A. Data description

Figure A1. Distribution of interview dates in the Eurobarometer.



Note: This figure plots a histogram of the interviews across the interview dates normalized to 0 around the cut-off in the Eurobarometer survey.

Figure A2. Distribution of interview dates in the Eurobarometer by country in the EU15.



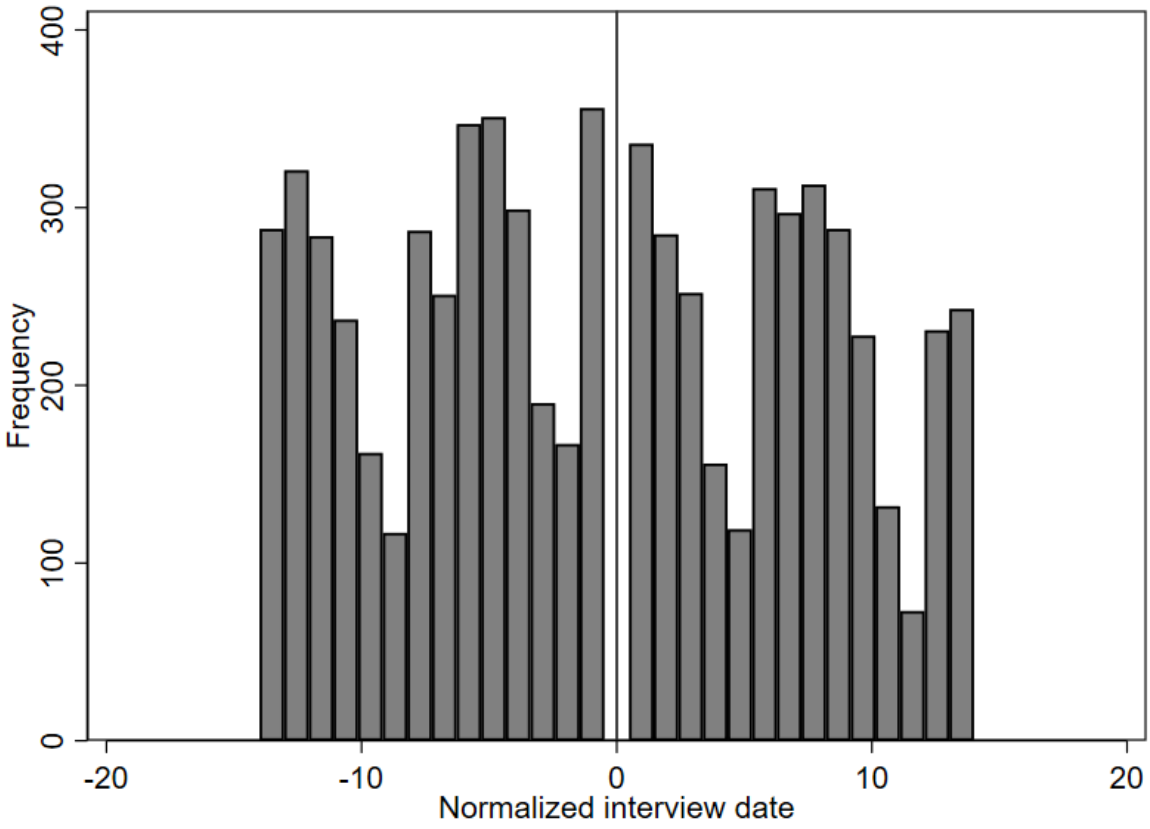
Note: This figure plots a histogram of the interviews across the interview dates in the Eurobarometer survey.

Table A1. Summary statistics, Eurobarometer.

Window (before and after U.S. election)	2 days Mean	Std. dev.	Obs	3 days Mean	Std. dev.	Obs	Min	Max
Direction things are going:								
In the US	1.45	0.77	5505	1.45	0.77	8,007	1	3
In our country	1.84	0.93	6298	1.84	0.93	9,179	1	3
Globalisation is opportunity	2.77	0.85	5860	2.77	0.85	8,526	1	4
Immigrants contribute a lot	2.49	0.91	6170	2.51	0.91	9,023	1	4
Feeling towards immigration:								
Immigration from EU countries	2.74	0.79	6207	2.74	0.79	9,081	1	4
Immigration from outside the EU	2.29	0.86	6172	2.30	0.86	9,023	1	4

Note: This table presents summary statistics of the outcomes studied by 2 bandwidths, 2 days and 3 days. Eurobarometer data

Figure A3. Interview dates in the European Social Survey (ESS).



Note: This figure plots the histograms of interviews for the interviews fielded during the two weeks before and after the TPE in the European Social Survey.

Table A2. Summary statistics ESS

	2-week window (before and after the election)			4-week window (before and after the election)		
	Observations	Mean	Std. Dev.	Observations	Mean	Std. Dev.
Age	6827	48.39	18.33	12236	48.64	18.36
Female	6827	0.52	0.50	12236	0.52	0.50
City	6827	0.33	0.47	12236	0.31	0.46
Town	6827	0.30	0.46	12236	0.29	0.46
Working	6827	0.55	0.50	12236	0.55	0.50
Out of labour force	6827	0.42	0.49	12236	0.42	0.49
Education, years	6827	13.10	3.38	12236	13.14	3.43
Political system allows people to have a say	6755	2.33	0.94	12107	2.34	0.94
State of democracy in country	6703	5.63	2.36	12014	5.68	2.37
State of health services in country	6796	6.25	2.18	12191	6.30	2.22
Favour taxes to combat climate change	6659	2.86	1.23	11994	2.88	1.23
Important with equal treatment & opportunities	6773	4.73	1.08	12147	4.79	1.06
Important to understand different people	6778	4.57	1.05	12148	4.64	1.03
Immigrants' rights to social services & benefits	6648	2.69	1.04	11928	2.75	1.03
Generous judging of refugee status	6737	2.62	1.19	12085	2.70	1.18
Refugee family reunion support	6704	3.09	1.15	12031	3.14	1.14
More immigrants of same ethnic group	6751	2.78	0.86	12060	2.84	0.83
More immigrants of different ethnic group	6743	2.46	0.90	12057	2.52	0.89

Note: This table reports the summary statistics of the ESS variables employed in the study considering a two and a four-week bandwidth.

Table A3. Cronbach's alpha for related survey items

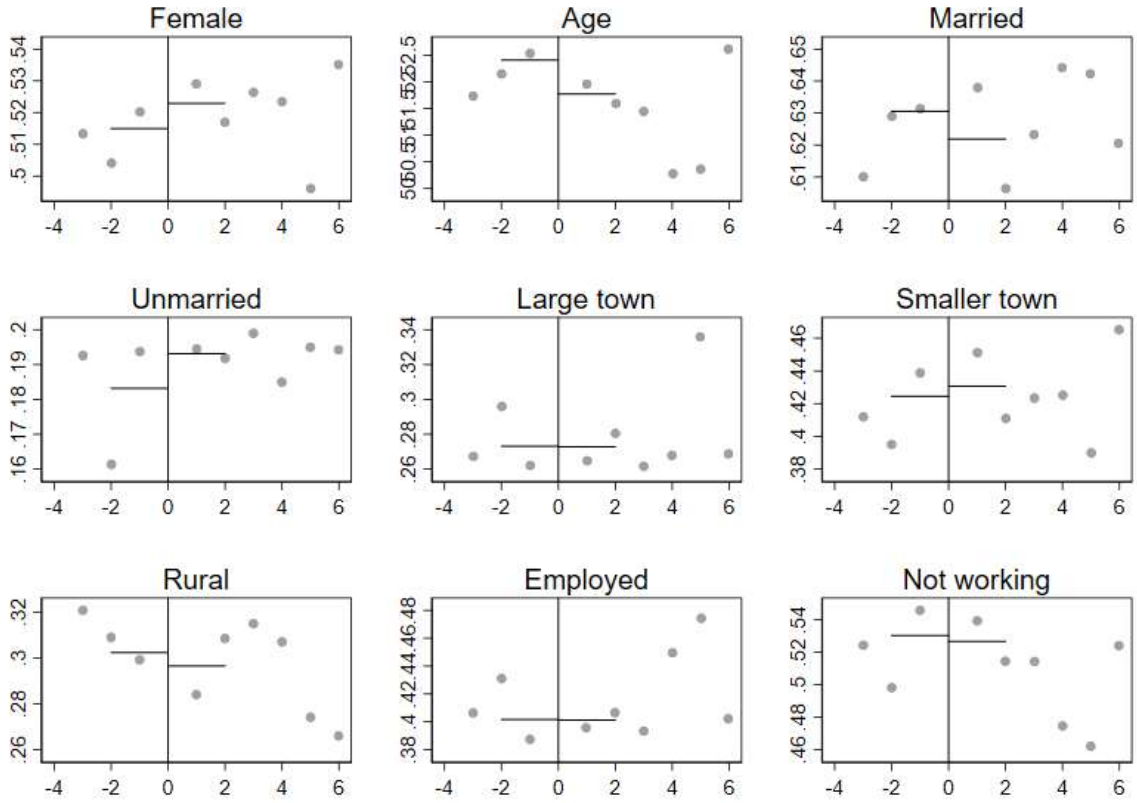
Survey items	Cronbach's alpha
Eurobarometer items:	
Feeling towards immigration:	
Immigration from EU countries	0.75
Immigration from outside the EU	
Immigrants contribute a lot	0.79
Feeling towards immigration:	
Immigration from EU countries	
Immigration from outside the EU	
European Social Survey items:	
More immigrants of same ethnic group	0.85
More immigrants of different ethnic group	
More immigrants of same ethnic group	0.79
More immigrants of different ethnic group	
Immigrants' rights to social	
services and benefits	
Generous judging of refugee status	
Refugee family reunion support	

Note: Numbers depict Cronbach's alpha computed for groups of survey items including between two and five items. The upper panel includes survey items from the Eurobarometer and the lower panel includes survey items from the European Social Survey.

Appendix B. Experiment validation

We examine the validity of the experiment by estimating difference in means and regression discontinuities on pre-determined covariates around the cut-off. The evidence supports a valid experiment in both data sets; the Eurobarometer and ESS.

Figure B1. Predetermined covariates in the Eurobarometer.



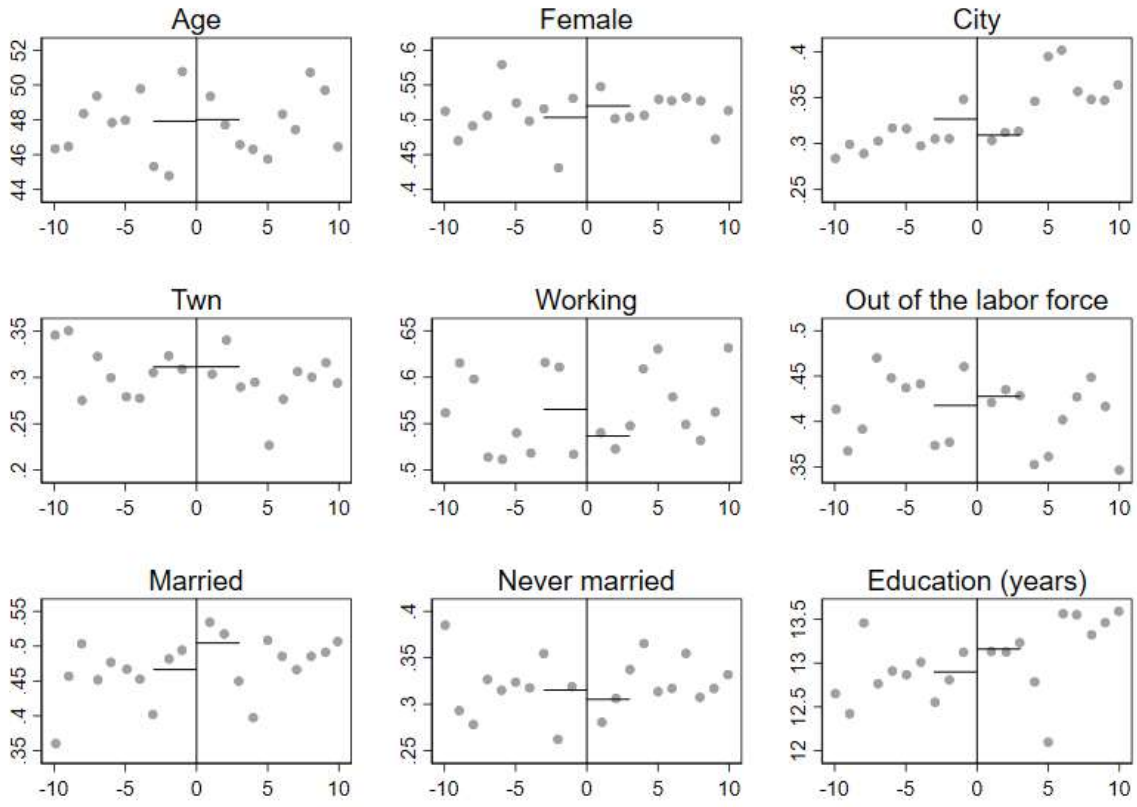
Note: The grey circles denote averages by interview day around the cut-off, normalized to 0 on the horizontal axis and marked with the vertical line. The horizontal lines capture 2-day averages on each side of the cut-off. Eurobarometer data, 2016.

Table B1. Predetermined covariates in the Eurobarometer.

Window (before and after U.S. election)	2 days Difference-in-means	p-value (finite sample)	p-value (large sample)	3 days Difference-in-means	p-value (finite sample)	p-value (large sample)
Predetermined covariates:						
Female	0.008	0.568	0.53	0.01	0.374	0.361
Age	-0.636	0.164	0.171	-0.515	0.18	0.181
Married	-0.009	0.501	0.477	-0.002	0.873	0.88
Unmarried	0.01	0.323	0.313	0.009	0.287	0.29
Large town	0	0.979	0.975	-0.002	0.855	0.84
Smaller town	0.006	0.637	0.62	0.008	0.433	0.433
Rural area	-0.006	0.618	0.613	-0.006	0.505	0.517
Employed	0	0.98	0.973	-0.004	0.693	0.666
Not working	-0.004	0.779	0.774	-0.005	0.583	0.599
Obs. left of cut-off	2421			3572		
Obs. right of cut-off	3613			5203		

Note: This table reports estimates of discontinuities at the cut-off in predetermined covariates considering bandwidths of 2 days and 3 days. Eurobarometer survey data.

Figure B2. Predetermined covariates in the ESS.



Note: The grey circles denote averages by interview day around the cut-off, normalized to 0 on the

horizontal axis and marked with the vertical line. The horizontal lines capture 3-day averages on each side of the cut-off. European Social Survey.

Table B2. Predetermined covariates in the ESS.

Window (before and after U.S. election)	3 days Difference-in-means	p-value (finite sample)	p-value (large sample)	5 days Difference-in-means	p-value (finite sample)	p-value (large sample)
Predetermined covariates:						
Age	0.091	0.919	0.921	-0.8	0.258	0.274
Female	0.017	0.537	0.512	0.011	0.622	0.567
City	-0.018	0.488	0.457	0.005	0.774	0.769
Town	0	1	0.993	0.005	0.783	0.791
Working	-0.029	0.266	0.253	0.008	0.732	0.699
Out of labor force	0.01	0.703	0.688	-0.017	0.411	0.382
Education (years)	0.261	0.126	0.118	0.086	0.511	0.512
Obs. left of cut-off	710			1359		
Obs. right of cut-off	873			1148		

Note: This table reports estimates of discontinuities at the cut-off in predetermined covariates considering bandwidths of 3 days and 5 days. European Social Survey data.

Table B3. Predetermined covariates, ESS, continuous RD.

Bandwidth	2 weeks			4 weeks		
	Coef.	Std. Err.	z	Coef.	Std. Err.	z
Age	-0.16745	1.4091	-0.1188	0.61152	0.83599	0.7315
Female	-0.01062	0.02655	-0.4002	0.01479	0.01876	0.7881
City	-0.0161	0.0182	-0.8847	0.0124	0.01622	0.7646
Town	0.01688	0.01817	0.9289	-0.01221	0.01413	-0.8644
Working	-0.00106	0.01554	-0.0681	-0.01196	0.01292	-0.9255
Out of the labour force	-0.00769	0.01255	-0.6128	0.00944	0.01047	0.9022

Education	0.27052	0.21307	1.2696	0.26928	0.15903	1.6932

Note: This table reports estimates of discontinuities at the cut-off in predetermined covariates using the continuous method considering bandwidths of 2 weeks and 4 weeks. European Social Survey data.

Table B4. McCrary test of distribution of interview around the cut-off, ESS, continuous RD.

Bandwidth	2 weeks		4 weeks		Data driven Left: 10.8 Right: 7.9	
	T	P>abs(T)	T	P>abs(T)	T	P>abs(T)
Normalized interview date	-1,21	0,225	-1,49	0,136	1,45	0,148

Note: This table reports the estimates of the McCrary test which tests whether there is potential manipulation of the running variable if the subject of TPE was known in advanced. Estimates reject the hypothesis of continuity suggesting no evidence of manipulation.

Appendix C. Additional results

Table C1. T-tests of main outcomes, Eurobarometer.

	Before cut-off		After cut-off		P-value of
	Mean	Std. Error	Mean	Std. Error	difference
Direction things are going:					
In the US	1,511679	0,014049	1,413887	0,01083	<0.0001
In our country	1,802892	0,015159	1,862626	0,012729	0.0026
Globalisation is opportunity	2,730836	0,014822	2,791139	0,011681	0.0014
Immigrants contribute a lot	2,434413	0,015096	2,562372	0,012321	<0.0001
Feeling towards immigration:					
Immigration from EU countries	2,72502	0,013108	2,757824	0,010808	0.0535
Immigration from outside the EU	2,232546	0,014333	2,344253	0,011751	<0.0001

Note: The t-tests are performed in 3-day windows before and after the TPE cut-off.

Table C2. Heterogeneity of effects by demographic group, Eurobarometer.

Window (before and after U.S. election)	2 days			3 days		
	Difference-in-means	p-value (finite sample)	p-value (large sample)	Difference-in-means	p-value (finite sample)	p-value (large sample)
Women						
Direction things are going: In the US	-0,14	0	0	-0,112	0	0
In our country	0,079	0,018	0,016	0,097	0	0
Globalisation is opportunity	0,085	0,007	0,007	0,097	0,002	0
Immigrants contribute a lot	0,141	0	0	0,175	0	0
Men						
Direction things are going: In the US	-0,087	0,003	0,006	-0,081	0,003	0,002
In our country	0,018	0,601	0,606	0,022	0,429	0,444
Globalisation is opportunity	0,029	0,348	0,372	0,024	0,368	0,364
Immigrants contribute a lot	0,054	0,115	0,115	0,078	0,005	0,006
Young (age less than 50)						
Direction things are going: In the US	-0,147	0	0	-0,142	0	0
In our country	0,061	0,084	0,089	0,058	0,046	0,049
Globalisation is opportunity	0,074	0,016	0,028	0,081	0,004	0,003

Immigrants contribute a lot	0,098	0,004	0,007	0,115	0	0
Older (age 50 or more)						
Direction things are going: In the US	-0,089	0,003	0,002	-0,061	0,017	0,009
In our country	0,039	0,226	0,224	0,061	0,028	0,021
Globalisation is opportunity	0,041	0,199	0,189	0,041	0,123	0,118
Immigrants contribute a lot	0,097	0,003	0,002	0,135	0	0
High education						
Direction things are going: In the US	-0,143	0	0	-0,128	0	0
In our country	0,041	0,23	0,228	0,067	0,017	0,018
Globalisation is opportunity	0,059	0,044	0,053	0,065	0,009	0,011
Immigrants contribute a lot	0,121	0	0	0,136	0	0
Low education						
Direction things are going: In the US	-0,074	0,024	0,019	-0,058	0,029	0,025
In our country	0,074	0,032	0,03	0,06	0,03	0,034
Globalisation is opportunity	0,061	0,089	0,082	0,054	0,056	0,055
Immigrants contribute a lot	0,085	0,014	0,013	0,124	0	0

Notes: The table presents tests of difference in means in 2-day and 3-day windows surrounding the U.S. presidential election on November 8th, 2016. Data from the 2016 Eurobarometer.

Table C3. Heterogeneity of effects by region, Eurobarometer.

Window	(before and after U.S. election)	3 days Difference-in-means	p-value (finite sample)	p-value (large sample)
	Latin EU15			
	Direction things are going:			
In the US		-0,117	0	0
	In our country	0,108	0	0
	Globalisation is opportunity	0.181	0	0
	Immigrants contribute a lot	0.171	0	0
	Obs. left of cut-off	1421		
	Obs. right of cut-off	2139		
	Germanic EU15			
	Direction things are going:			
In the US		-0.117	0	0
	In our country	-0.058	0.114	0.124
	Globalisation is opportunity	-0.087	0.022	0.015
	Immigrants contribute a lot	0.024	0.501	0.516
	Obs. left of cut-off	1034		
	Obs. right of cut-off	1167		
	British Isles			
	Direction things are going:			
In the US		-0,052	0.34	0.347
	In our country	0,095	0.133	0.131
	Globalisation is opportunity	-0,076	0.167	0.113
	Immigrants contribute a lot	-0,,024	0.652	0.649
	Obs. left of cut-off	320		
	Obs. right of cut-off	890		
	Scandinavia			
	Direction things are going:			
In the US		-0,071	0.08	0.065
	In our country	0,098	0.039	0035
	Globalisation is opportunity	0,104	0.008	0.007
	Immigrants contribute a lot	0,147	0.001	0.001
	Obs. left of cut-off	729		
	Obs. right of cut-off	1017		

Notes: The table presents tests of difference in means in a 3-day window surrounding the U.S. presidential election on November 8th, 2016. Data from the 2016 Eurobarometer. The Latin countries include Belgium, France, Greece, Italy, Portugal, and Spain. The Germanic countries include Austria, Germany (East and West),

and the Netherlands. The British Isles include the UK and Ireland. Scandinavia include Denmark, Finland, and Sweden.

Table C4. Heterogeneity of effects by social media use, Eurobarometer.

Window (before and after U.S. election)	3 days	
	Difference-in-means	p-value (large sample)
Frequent users of social media		
Direction things are going:		
In the US	-0.128	0.001
In our country	0.094	0.001
Globalisation is opportunity	0.053	0.046
Immigrants contribute a lot	0.156	0.001
Obs. left of cut-off	1564	
Obs. right of cut-off	4408	
Infrequent users of social media		
Direction things are going:		
In the US	-0.068	0.006
In our country	0.026	0.341
Globalisation is opportunity	0.061	0.024
Immigrants contribute a lot	0.096	0.001
Obs. left of cut-off	1647	
Obs. right of cut-off	3973	
Obs. right of cut-off	1017	

Notes: The table presents tests of difference in means in a 3-day window surrounding the U.S. presidential election on November 8th, 2016. Data from the 2016 Eurobarometer. Frequent users of social media are defined as those who report using social media networks at least twice a week. Infrequent users of social media are those who report using social media networks less frequently.

Table C5. ESS analysis with data driven bandwidth.

Data driven bandwidth (MSE optimal)				Bandwidth
	Coef.	Std. Err.	z	
Political system allows people to have a say	0,16175	0,06844	2,3634	8
State of democracy in country	0,1845	0,11947	1,5444	10
Important with equal treatment and opportunities	0,16009	0,0722	2,2174	12
Important to understand different people	0,11899	0,10367	1,1478	12
More immigrants of same ethnic group	0,15668	0,06422	2,4398	15

More immigrants of different ethnic group	0,17263	0,08672	1,9906	15
Immigrants' rights to social services and benefits	0,14288	0,09864	1,4485	15
Generous judging of refugee status	0,18923	0,10008	1,8909	16
Refugee family reunion support	0,11645	0,08331	1,3977	17

Note: Estimates of discontinuities using the continuous approach and MSE optimal bandwidths. European Social Survey data.

Table C6. Obama re-election (November 6th, 2012)
Eurobarometer data

Window (before and after U.S. re-election of Obama)	2 days Difference-in-means	p-value (finite sample)	p-value (large sample)	3 days Difference-in-means	p-value (finite sample)	p-value (large sample)
Direction things are going:						
In the *EU*	0.001	0.969	0.975	0.029	0.219	0.229
In our country	0.001	0.968	0.967	0.022	0.398	0.384
Globalisation is opportunity	-0.023	0.501	0.502	0.021	0.439	0.445
Trust in institutions: Regional/local public administration	-0.029	0.094	0.108	-0.01	0.498	0.485
Future EU enlargement	0.018	0.277	0.3	0.004	0.781	0.774
Obs. left of cut-off	1172			1812		
Obs. right of cut-off	2433			3465		

Notes: The table presents tests of difference in means in 2-day and 3-day windows surrounding the U.S. presidential election on November 8th, 2016. Data from the 2016 Eurobarometer.

Table C7. Trump's inauguration (January 20th, 2017) and following week.
European Social Survey

Dependent variable:	Political system allow people to have a say	State of democracy in country	Important with equal treatment	Important to understand different people	More immigrants of same ethnic group
Specification:					
Cut-off at inauguration (before Jan 20 vs Jan 21-)	-0.014 (0.056)	0.059 (0.145)	-0.011 (0.063)	-0.010 (0.062)	-0.038 (0.047)
Observations left of cut-off	1666	1638	1656	1658	1652
Observations right of cut-off	1660	1648	1681	1682	1669
Cut-off is first week in office (before Jan 20 vs Jan 28-)	-0.062 (0.062)	-0.286 (0.162)*	0.010 (0.069)	-0.073 (0.071)	-0.022 (0.052)
Observations left of cut-off	1666	1638	1656	1658	1652
Observations right of cut-off	1317	1301	1334	1332	1325
Cut-off is Jan 27, 2017 (before Jan 27 vs Jan 28-)	-0.072 (0.080)	-0.271 (0.193)	-0.055 (0.090)	0.059 (0.084)	0.061 (0.066)
Observations left of cut-off	1098	1085	1101	1101	1090
Observations right of cut-off	651	642	653	651	650

Notes: The table presents tests of difference in means in different windows surrounding the U.S. presidential election on November 8th, 2016. Data from the 2016 Eurobarometer.